7/5 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/5 AZO TOS Account (Iron Condor)

AZO 1 — Account: D-10077168 (ira) today for 15 day(s) back — change dates viewed — reset

Cash Balance $244,338.05

Order History: 0 working, 7 filled, 6 canceled

Trade History: 7 orders, 7 fills — View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	
6/20/11 08:06:28	IRON CONDOR	SELL	-10	AZO	JUL 11	310	CALL	.70	1.70	LMT
		BUY	+10	AZO	JUL 11	320	CALL	.15	CREDIT	
		SELL	-10	AZO	JUL 11	280	PUT	2.00		
		BUY	+10	AZO	JUL 11	270	PUT	.85		
6/20/11 07:48:45	CALENDAR	SELL	-15	AZO	SEP 11	300	PUT	15.50	1.90	LMT
		BUY	+15	AZO	AUG 11	300	PUT	13.60	CREDIT	
6/20/11 07:38:00	CALENDAR	SELL	-15	AZO	SEP 11	290	PUT	10.10	1.90	LMT
		BUY	+15	AZO	AUG 11	290	PUT	8.20	CREDIT	
6/17/11 08:33:21	CALENDAR	BUY	+15	AZO	SEP 11	300	PUT	15.80	5.10	LMT
		SELL	-15	AZO	JUL 11	300	PUT	10.70	DEBIT	
6/17/11 08:25:33	VERTICAL	BUY	+4	AZO	JUN 11	290	CALL	2.40	2.35	LMT
		SELL	-4	AZO	JUN 11	300	CALL	.05	DEBIT	

Open

Options $1,400.00

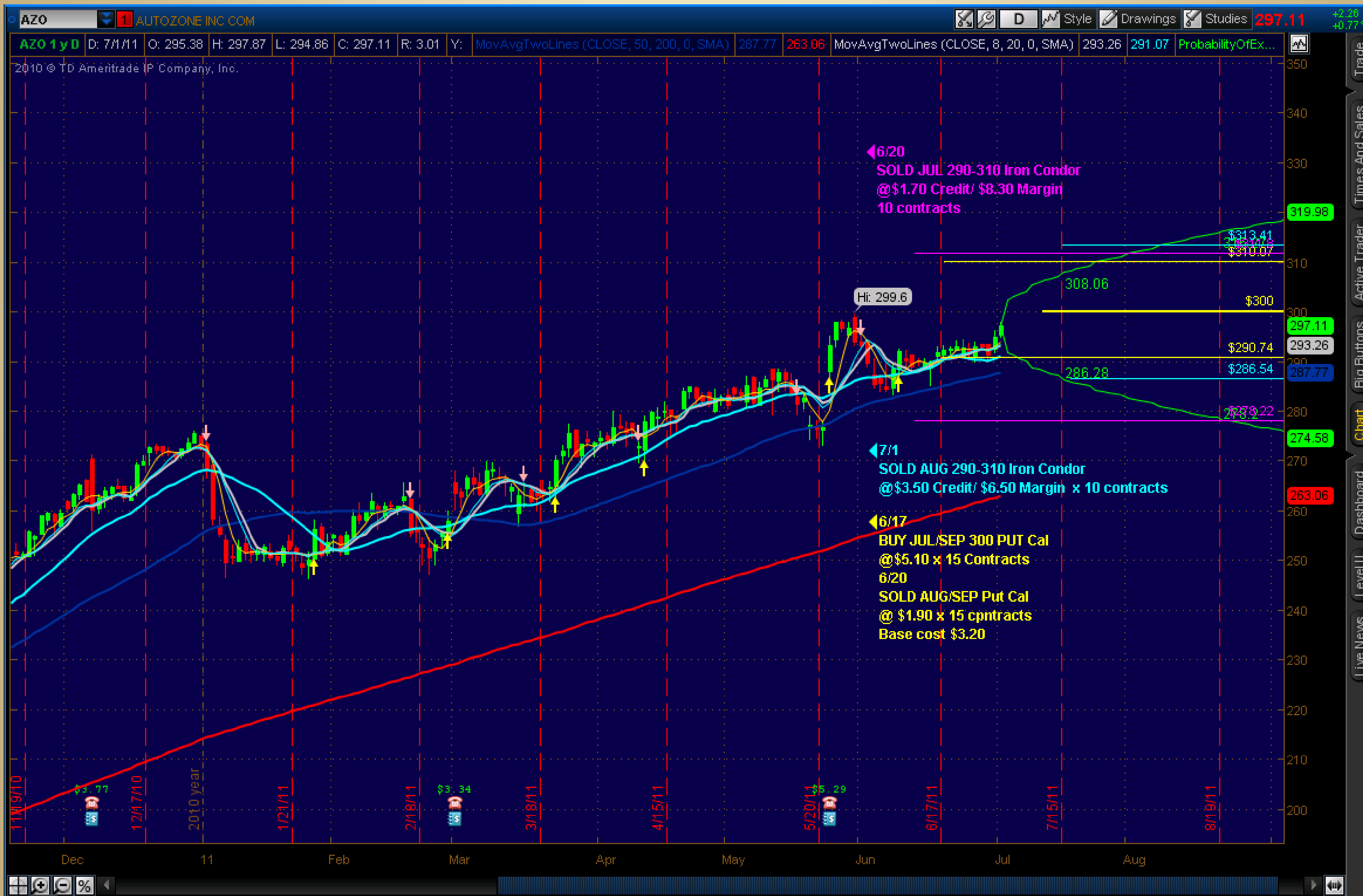
Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P270	JUL 11	270	PUT	+10	.85	.15	$150.00
AZO	AZO110716P280	JUL 11	280	PUT	-10	2.00	.30	($300.00)
AZO	AZO110716P300	JUL 11	300	PUT	-15	10.70	4.90	($7,350.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.15	($150.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.125	$125.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.90	$1,900.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	4.10	($4,100.00)
AZO	AZO110820P300	AUG 11	300	PUT	+15	13.60	8.30	$12,450.00
AZO	AZO110820C310	AUG 11	310	CALL	-10	1.90	1.925	($1,925.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.60	$600.00
								$1,400.00

Profits and Losses by Symbol $7,410.00

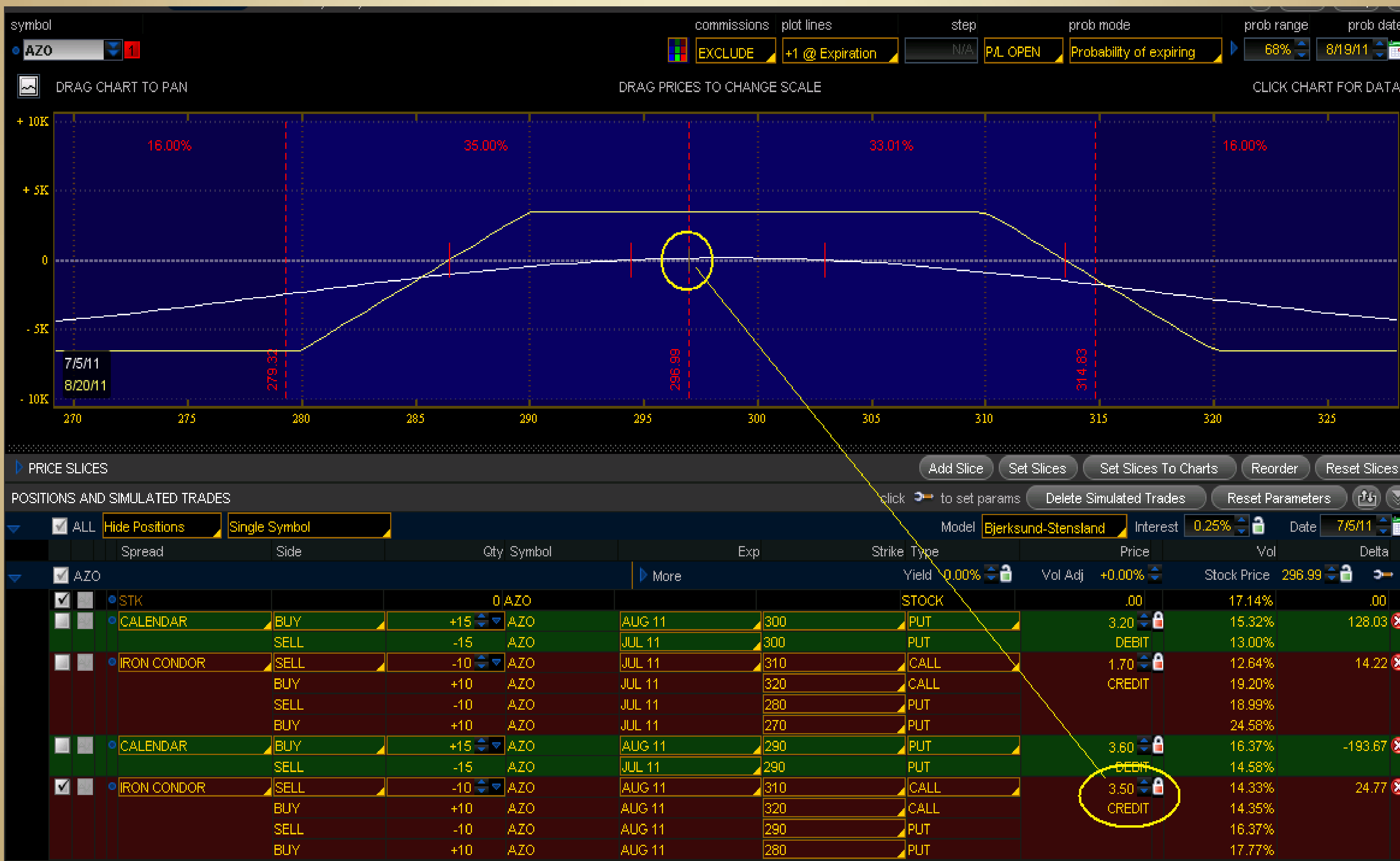
Current Positions Open

Account Summary — Net Liquidating Value $245,738.05

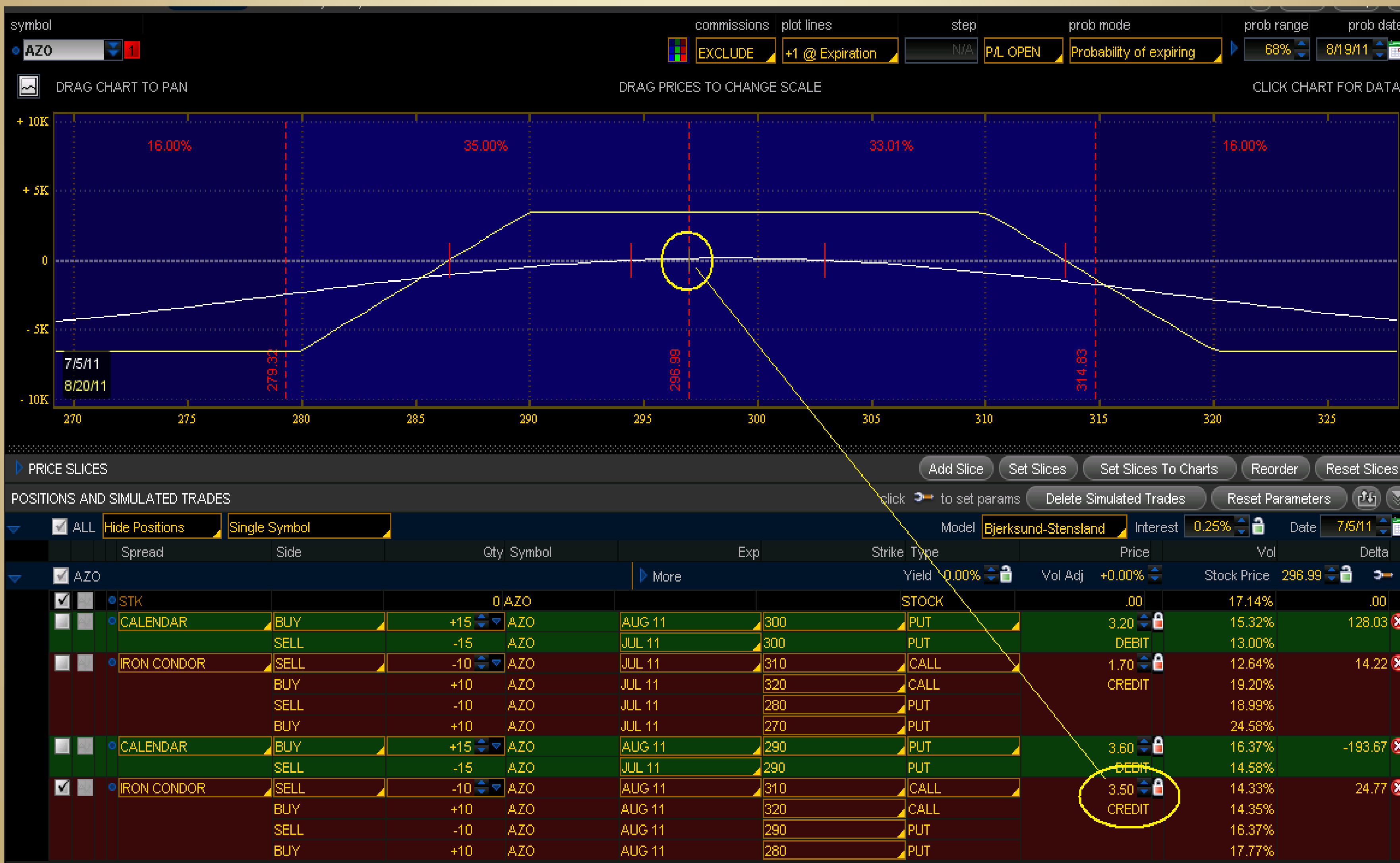
7/5 AZO Chart (with Iron Condor)



7/5 Old AUG 290-310 Iron Condor



7/5 New AUG 290-320 Iron Condor



7/8 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 AZO TOS Account (AUG/SEP 310 Call Calendar)

AZO 1 — Account: D-10077168 (ira) today for 15 day(s) back — change dates viewed — reset

Cash Balance $236,997.52

Order History: 0 working, 5 filled, 26 canceled

Trade History: 5 orders, 5 fills — View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	

Open

Options $10,025.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110716P280	JUL 11	280	PUT	+10	.25	.15	$150.00
AZO	AZO110716P290	JUL 11	290	PUT	-10	.80	.325	($325.00)
AZO	AZO110716P300	JUL 11	300	PUT	-30	6.775	3.10	($9,300.00)
AZO	AZO110716C310	JUL 11	310	CALL	-10	.70	.10	($100.00)
AZO	AZO110716C320	JUL 11	320	CALL	+10	.15	.05	$50.00
AZO	AZO110820P280	AUG 11	280	PUT	+10	1.90	1.375	$1,375.00
AZO	AZO110820P290	AUG 11	290	PUT	-10	4.10	3.15	($3,150.00)
AZO	AZO110820P300	AUG 11	300	PUT	+30	10.15	7.00	$21,000.00
AZO	AZO110820C310	AUG 11	310	CALL	-20	1.90	1.90	($3,800.00)
AZO	AZO110820C320	AUG 11	320	CALL	+10	.60	.475	$475.00
AZO	AZO110917C310	SEP 11	310	CALL	+10	3.70	3.65	$3,650.00
								$10,025.00

Options in Play

Profits and Losses by Symbol $8,860.00

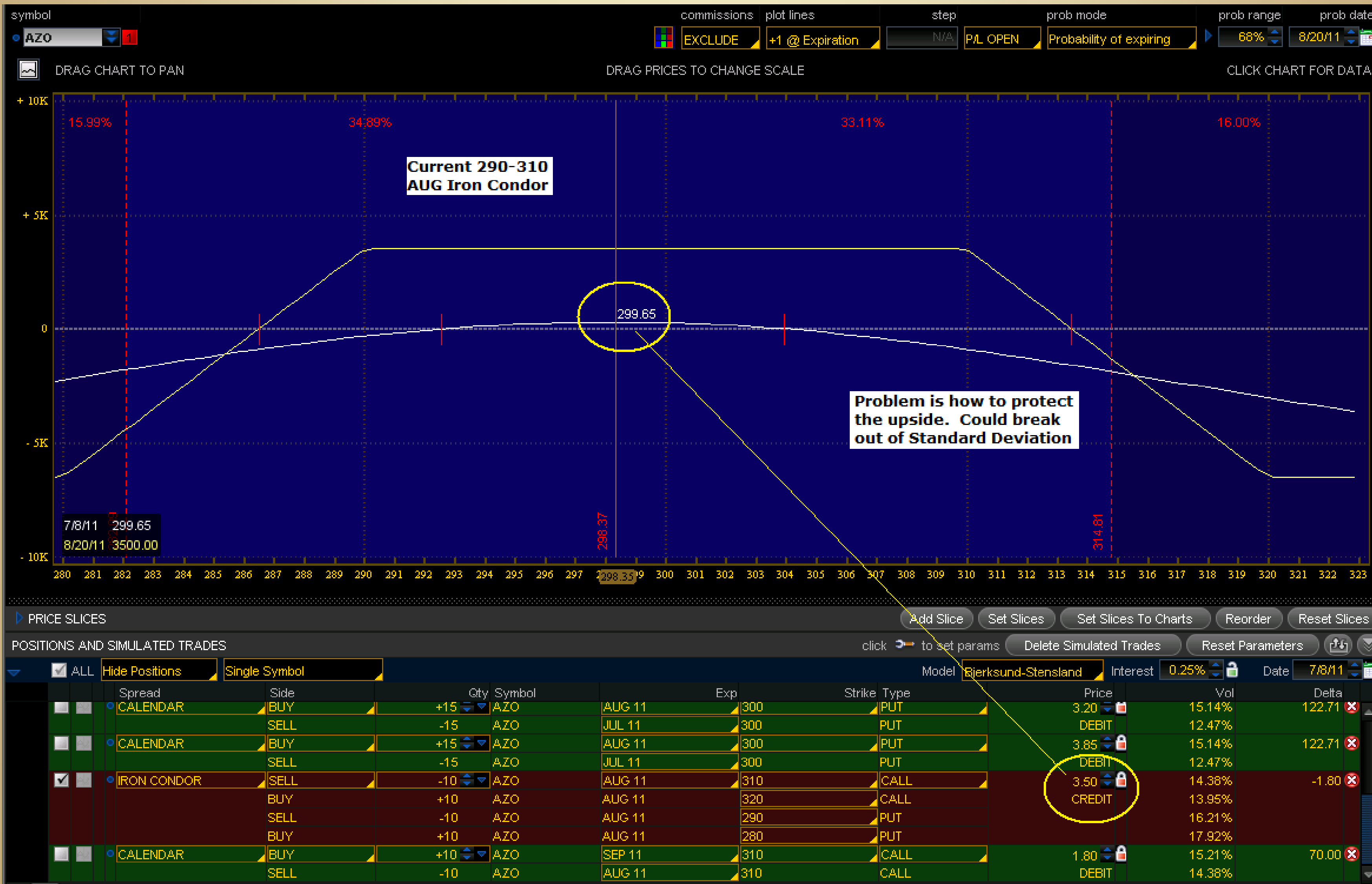
Account Summary — Net Liquidating Value $247,022.52

7/8 AZO Chart

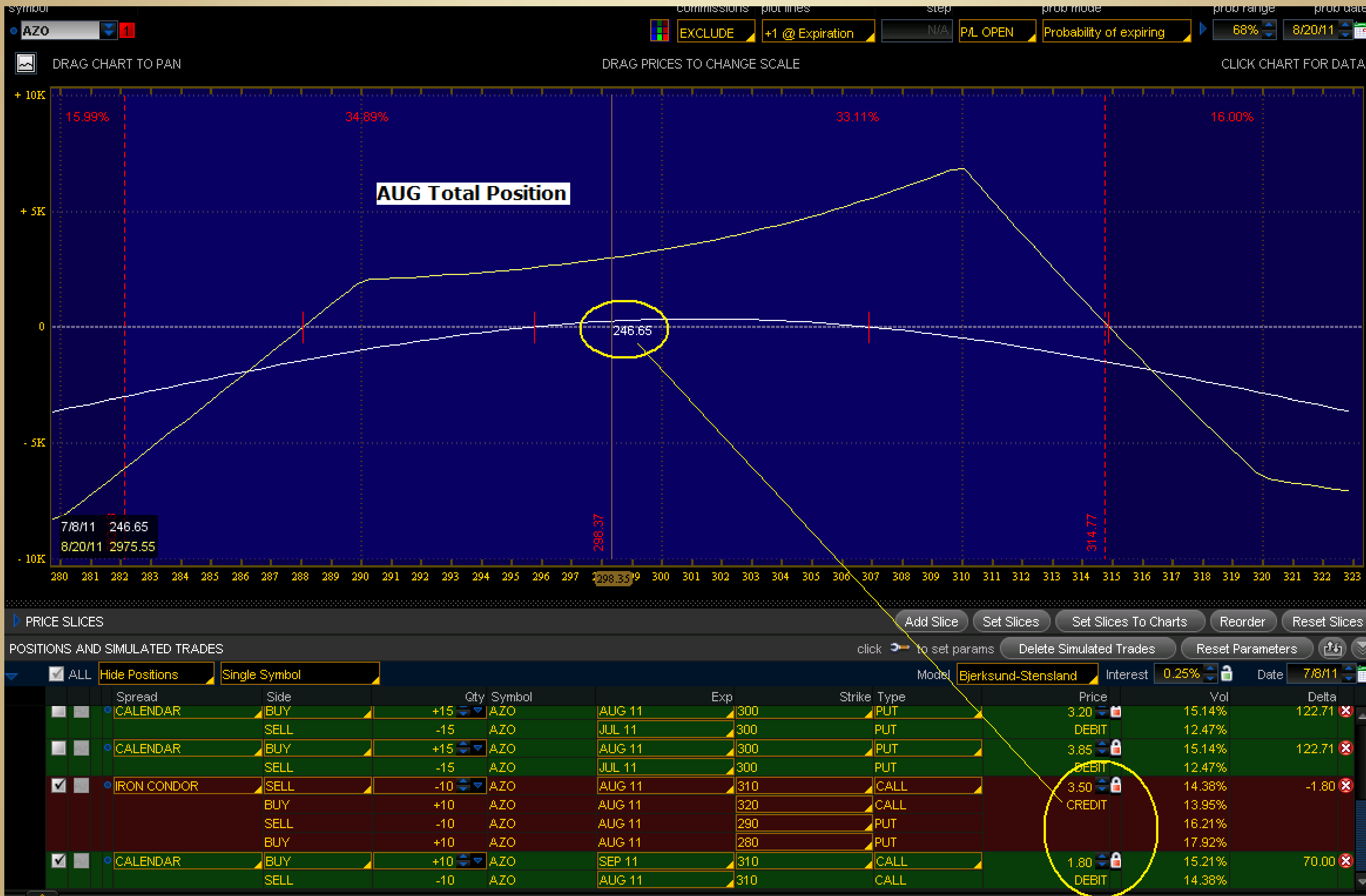
AZO
AUTOZONE INC COM
Style
Drawings
Studies
298.35
AZO 1 y D D: 7/8/11 O: 295.81 H: 298.56 L: 295.15 C: 298.35 R: 3.41 Y:
MovAvgTwoLines (CLOSE, 50, 200, 0, SMA) 289 264.62
MovAvgTwoLines (CLOSE, 8, 20, 0, SMA) 296.04 293.14
ProbabilityOfExpiring
2010 © TD Ameritrade IP Company, Inc.
6/20
SOLD JUL 280-310 Iron Condor
@$1.70 Credit/ $8.30 Margin
10 contracts
7/1
SOLD JUL 270-280-290 Butterfly
@ $.40 Credit
7/8
BUY AUG/SEP 310 CALL Cal
@$1.80 x 10 Contracts
Hi: 299.6
306.27
290.47
281.69
$319.9
$313.41
$290.74
6/17
BUY JUL/SEP 300 PUT Cal
@$5.10 x 15 Contracts
6/20
SOLD AUG/SEP Put Cal
@ $1.90 x 15 cpntracts
Base cost $3.20
7/7
BUY JUL/AUG300 PUT Cal
@$3.85 x 15 Contracts
7/1
SOLD AUG 290-310 Iron Condor
@$3.50 Credit/ $6.50 Margin x 10 contracts
319.81
298.35
296.04
293.14
289
277.17
264.62
340
330
310
280
270
260
250
240
230
Mar
Apr
May
Jun
Jul
Aug
Sep
Trade
Times And Sales
Active Trader
Big Buttons
Chart
Dashboard
Level II
Live News

7/8 Open AUG/SEP 310 Call Calendar

7/8 Current AUG 290-320 Iron Condor



7/8 Total AUG Positions



7/18 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

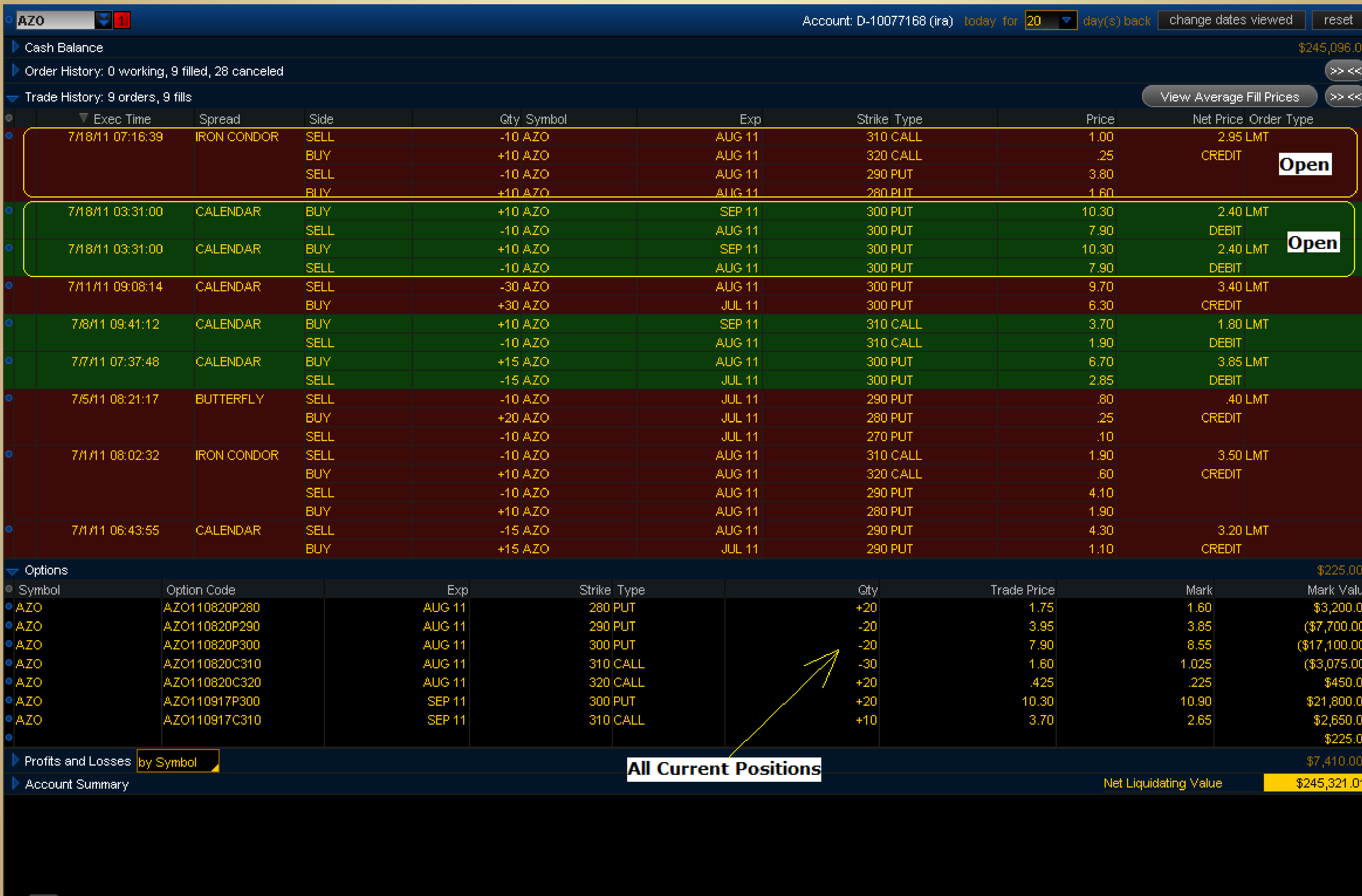
7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)
$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)
$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)
$1.80 X 10 contracts = $1,800

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)
$2.40 X 10 contracts = $2,400

7/18 AZO TOS Account



AZO

Account: D-10077168 (ira) today for 20 day(s) back change dates viewed reset

Cash Balance $245,096.01

Order History: 0 working, 9 filled, 28 canceled

Trade History: 9 orders, 9 fills

View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT	
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	

Open

Open

Options $225.00

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P280	AUG 11	280	PUT	+20	1.75	1.60	$3,200.00
AZO	AZO110820P290	AUG 11	290	PUT	-20	3.95	3.85	($7,700.00)
AZO	AZO110820P300	AUG 11	300	PUT	-20	7.90	8.55	($17,100.00)
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.60	1.025	($3,075.00)
AZO	AZO110820C320	AUG 11	320	CALL	+20	.425	.225	$450.00
AZO	AZO110917P300	SEP 11	300	PUT	+20	10.30	10.90	$21,800.00
AZO	AZO110917C310	SEP 11	310	CALL	+10	3.70	2.65	$2,650.00
								$225.00

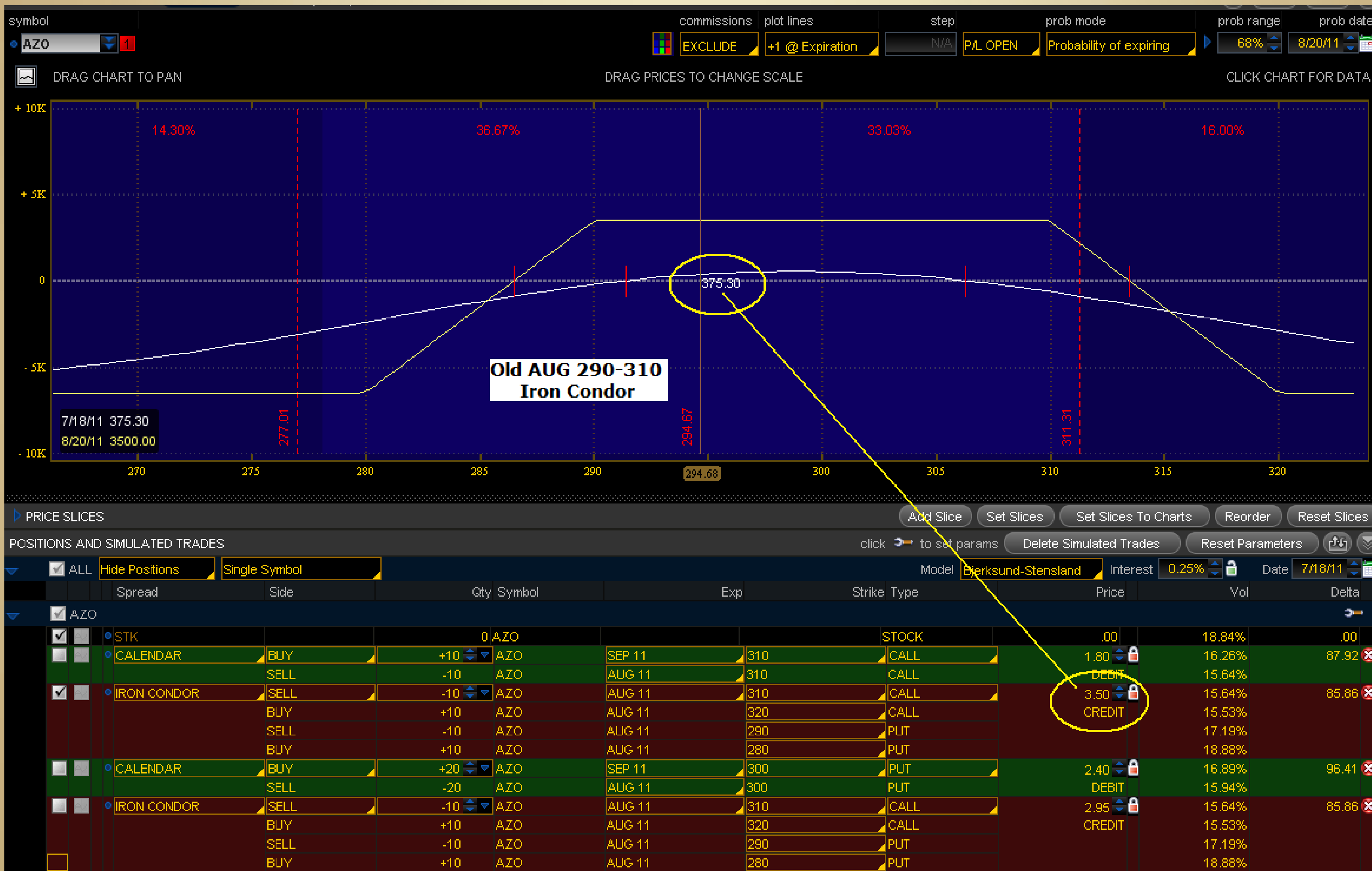
Profits and Losses by Symbol $7,410.00

All Current Positions

Account Summary Net Liquidating Value $245,321.01

7/18 AZO Chart

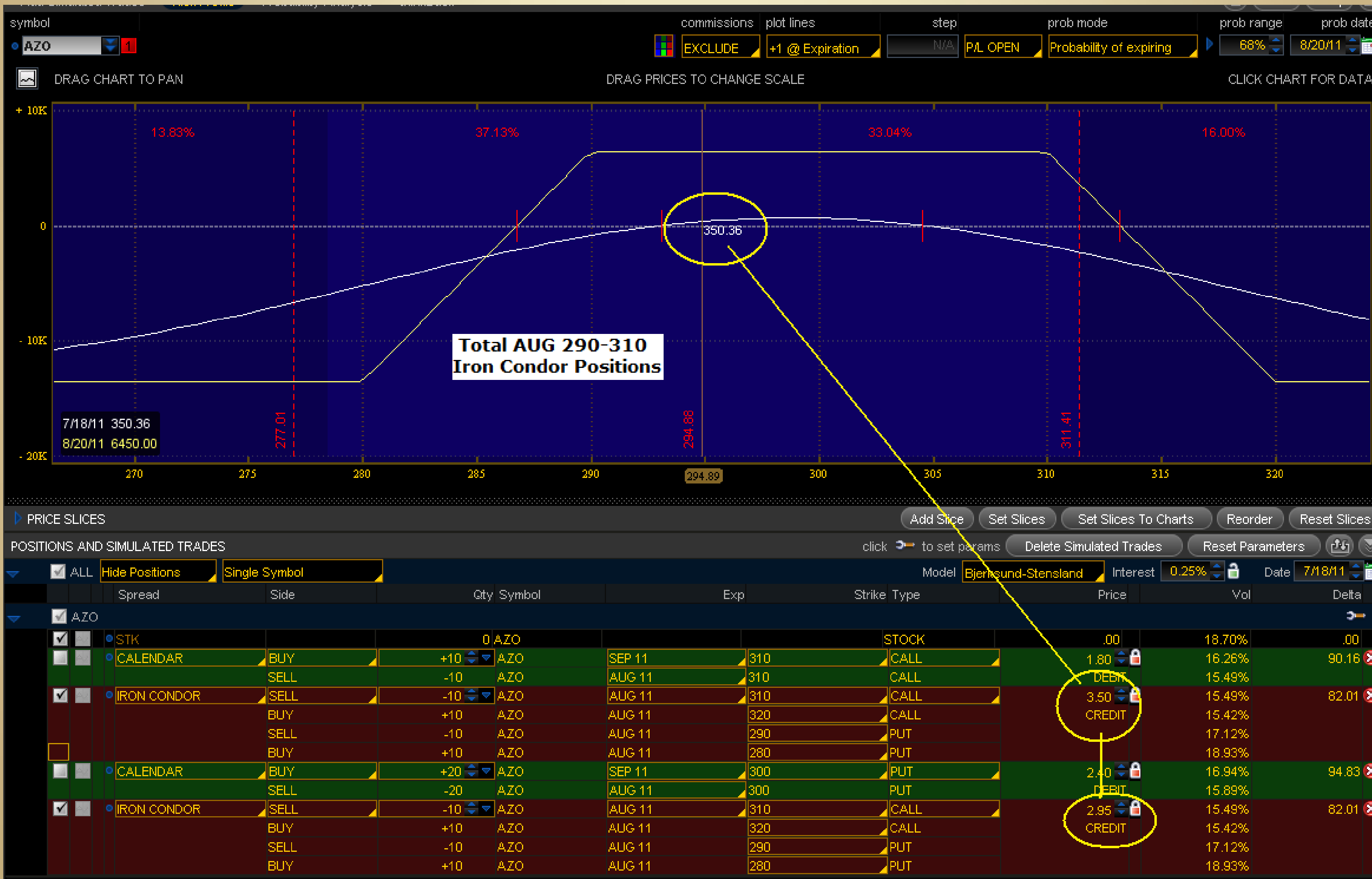
7/18 Current AUG 290-310 Iron Condor



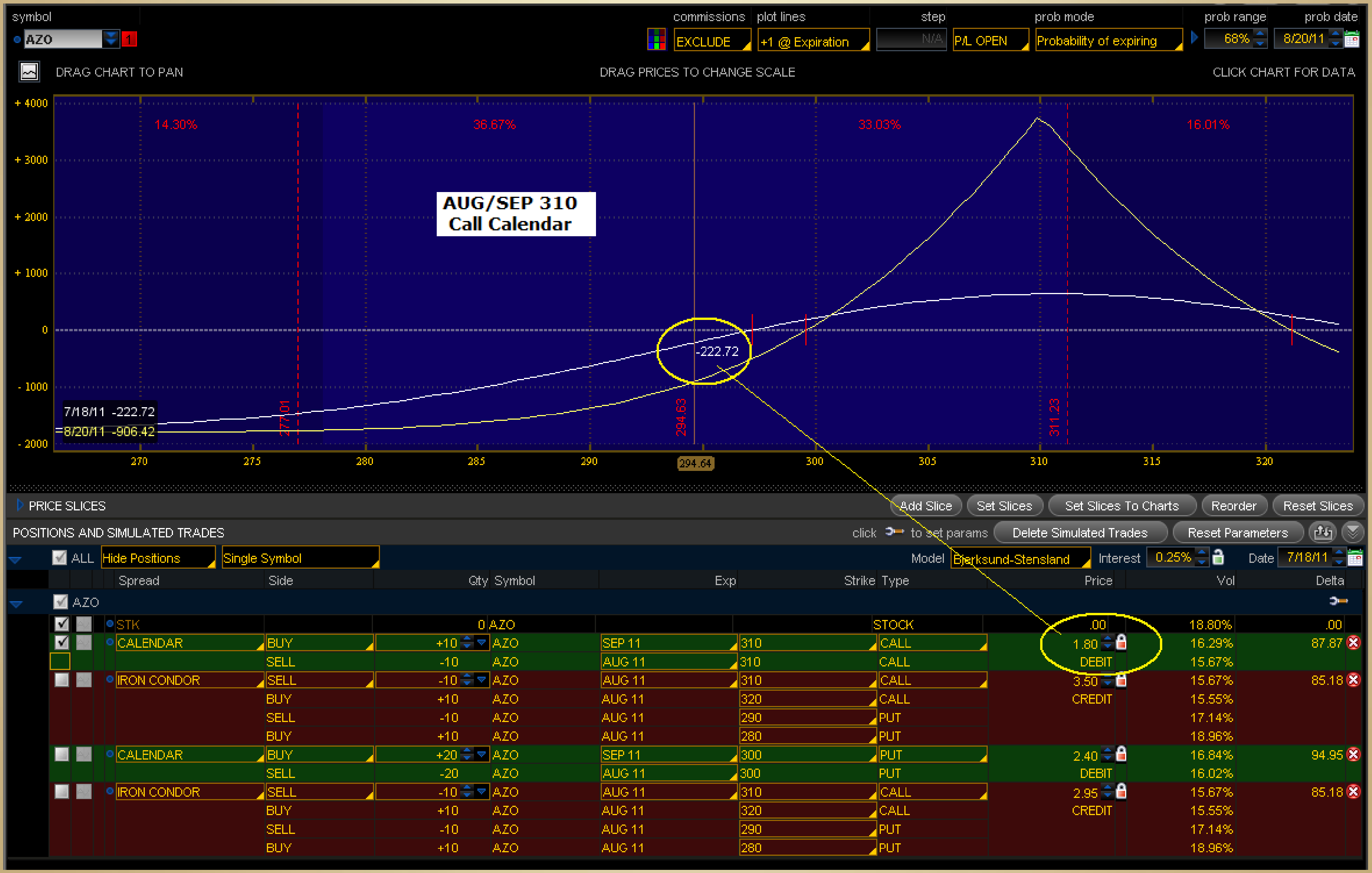
7/18 BUY AUG 290-310 Iron Condor

Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
STK		0	AZO			STOCK	.00	18.71%	.00
CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	1.80	16.26%	90.16
	SELL	-10	AZO	AUG 11	310	CALL	DEBIT	15.49%	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	3.50	15.49%	82.01
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	15.42%	
	SELL	-10	AZO	AUG 11	290	PUT		17.12%	
	BUY	+10	AZO	AUG 11	280	PUT		18.93%	
CALENDAR	BUY	+20	AZO	SEP 11	300	PUT	2.40	16.83%	93.45
	SELL	-20	AZO	AUG 11	300	PUT	DEBIT	15.89%	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	2.95	15.49%	82.01
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	15.42%	
	SELL	-10	AZO	AUG 11	290	PUT		17.12%	
	BUY	+10	AZO	AUG 11	280	PUT		18.93%	

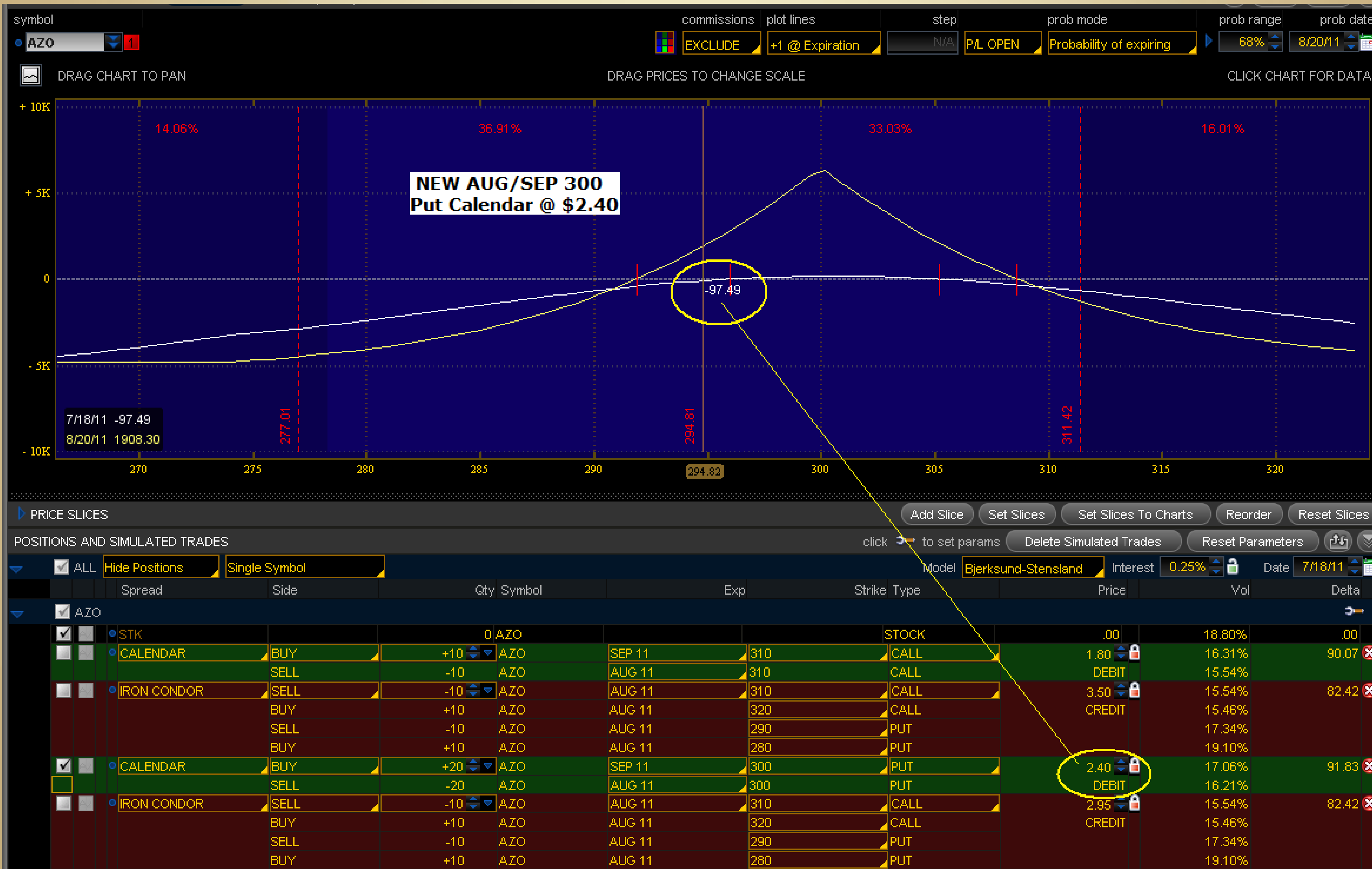
7/18 TOTAL AUG 290-310 Iron Condor Position



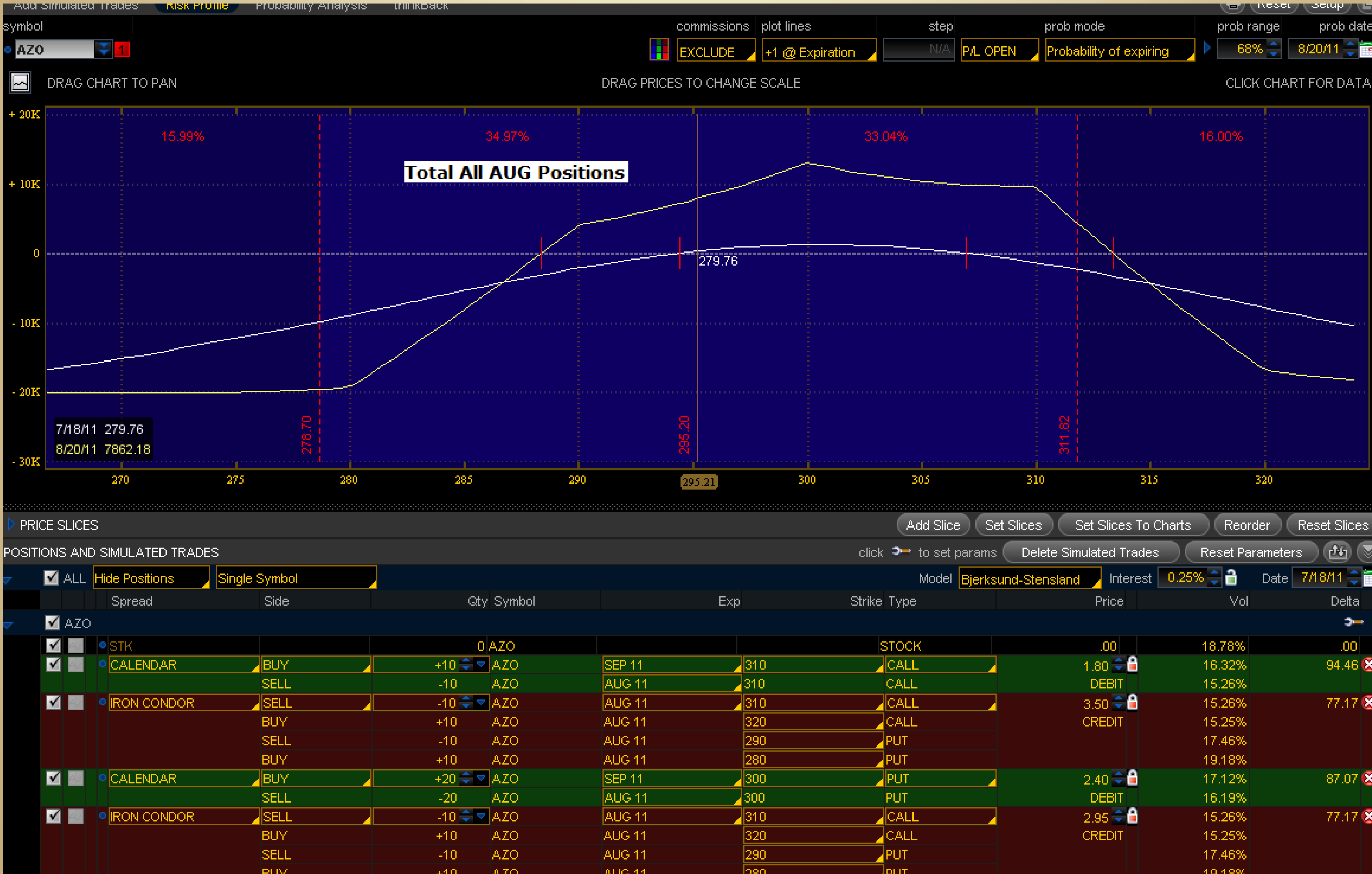
7/18 Current AUG/SEP 310 Call Calendar



7/18 BUY AUG/SEP 300 Put Calendar



7/18 AUG Total Position



7/20 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 10 contracts = $2,400

7/20 AZO TOS Account

AZO 1 | Account: D-10077168 (ira) today for 15 day(s) back | change dates viewed | reset

Cash Balance $246,805.89

Order History: 0 working, 7 filled, 14 canceled

Trade History: 7 orders, 7 fills | View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type	
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT	Close
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT		
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	3.80			
		BUY	+10	AZO	AUG 11	280	PUT	1.60			
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	Open
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		

Options ($550.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P280	AUG 11	280	PUT	+20	1.75	1.175	$2,350.00
AZO	AZO110820P290	AUG 11	290	PUT	-20	3.95	3.10	($6,200.00)
AZO	AZO110820P300	AUG 11	300	PUT	-20	7.90	7.45	($14,900.00)
AZO	AZO110820C310	AUG 11	310	CALL	-20	1.45	.975	($1,950.00)
AZO	AZO110820C320	AUG 11	320	CALL	+20	.425	.125	$250.00
AZO	AZO110917P300	SEP 11	300	PUT	+20	10.30	9.95	$19,900.00
								($550.00)

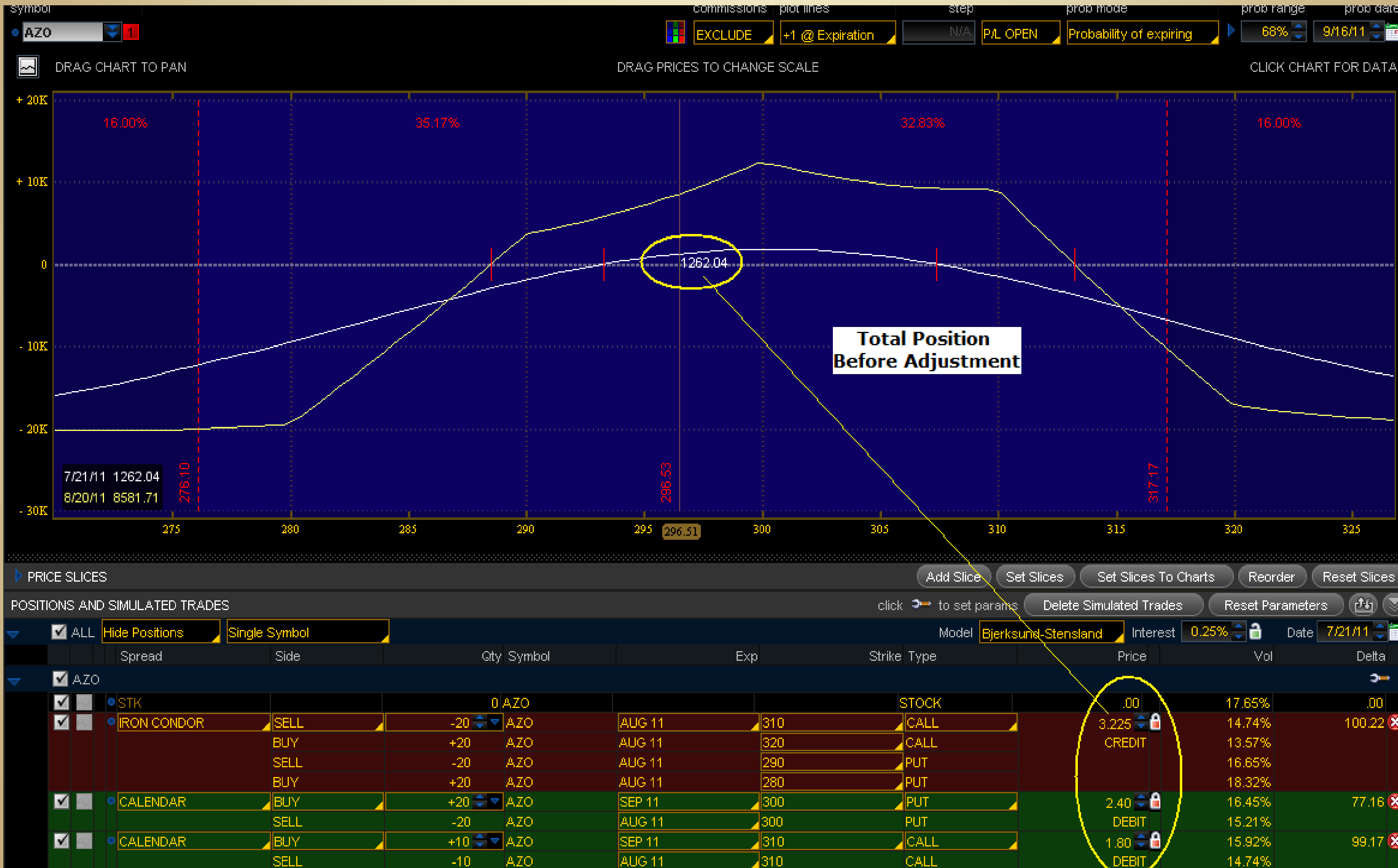
Total Positions

Profits and Losses by Symbol $8,385.00

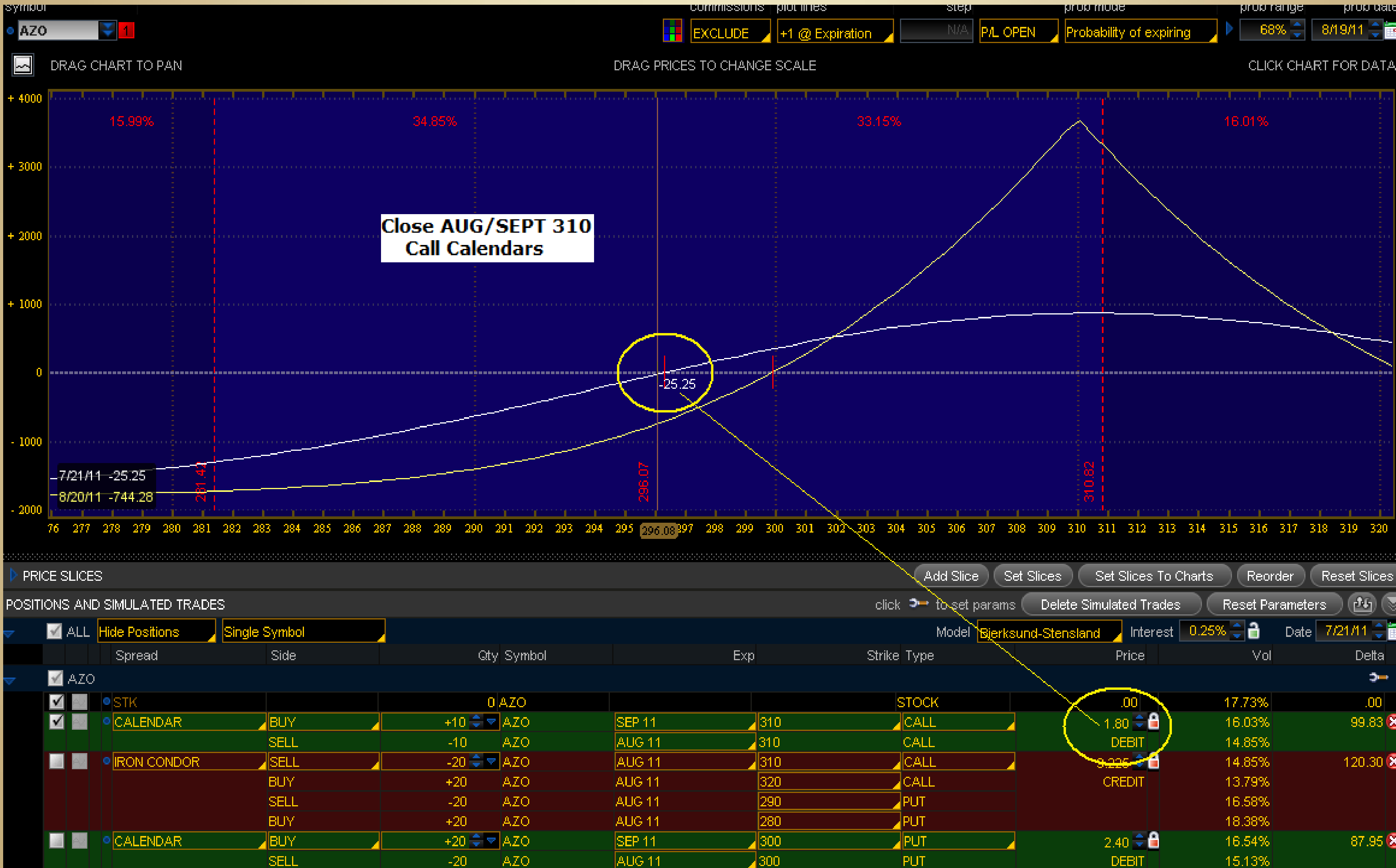
Account Summary | Net Liquidating Value $246,255.89

7/20 AZO Chart

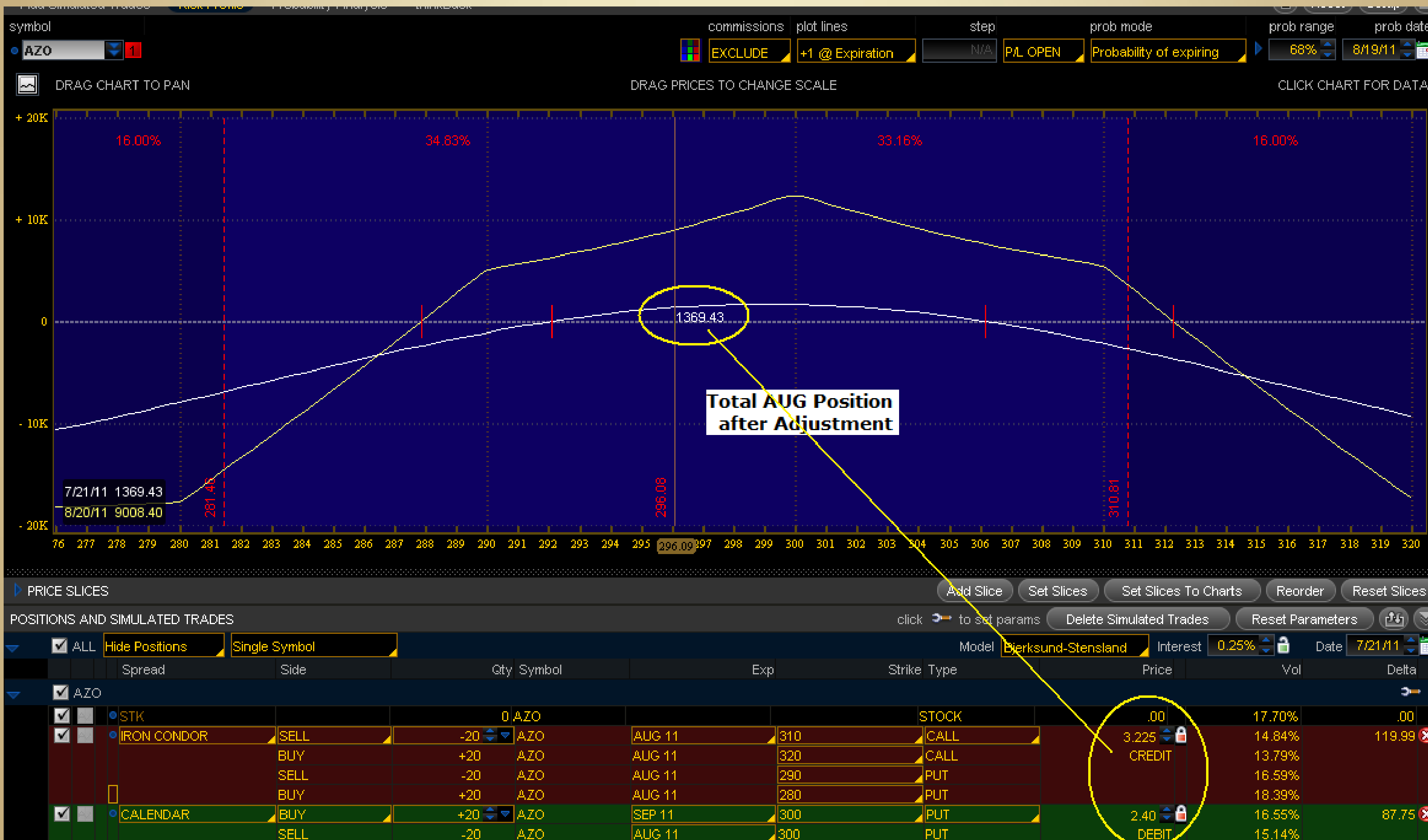
7/20 Total Position BEFORE Adjustment



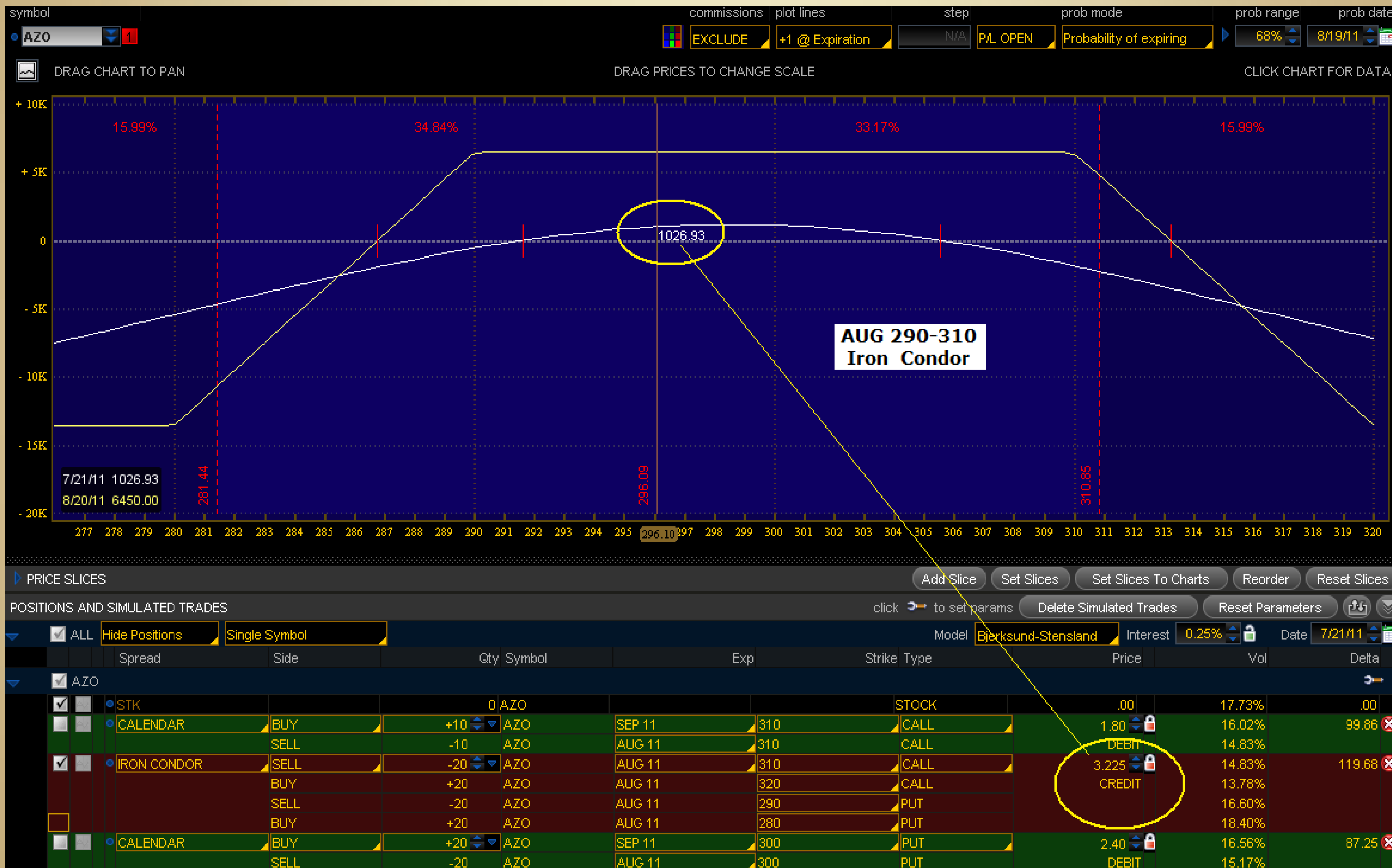
7/20 Close AUG/SEP 310 Call Calendar



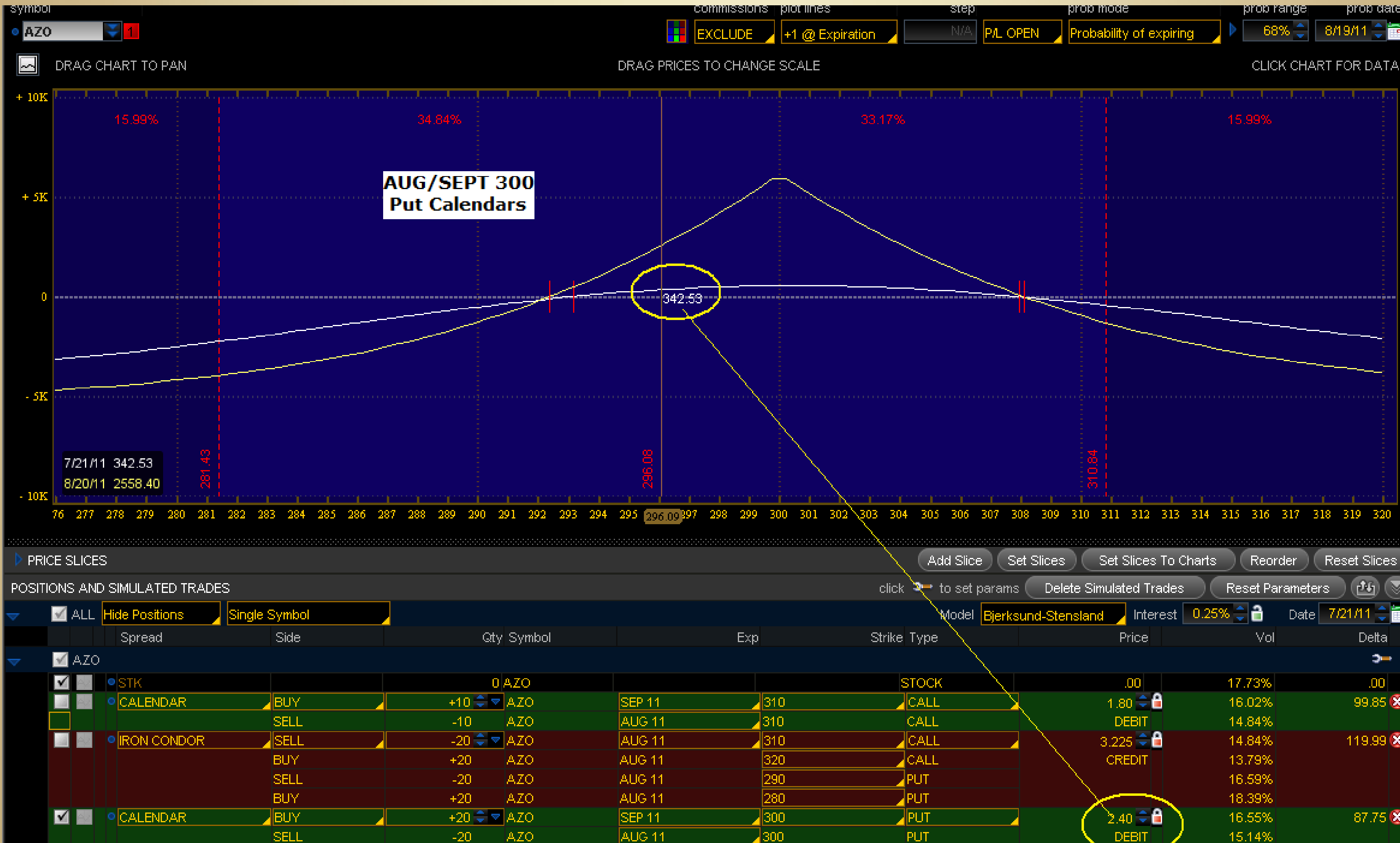
7/20 Total Position AFTER Adjustment



7/20 Current AUG 290-310 Iron Condor



7/20 Current AUG/SEP 300 Put Calendar



7/21 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 10 contracts = $2,400

7/21 AZO TOS Account

AZO 1 | Account: D-10077168 (ira) today for 7 day(s) back | change dates viewed | reset

Cash Balance $249,285.63

Order History: 0 working, 5 filled, 2 canceled

Trade History: 5 orders, 5 fills | View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	

Open

Options ($2,875.00)

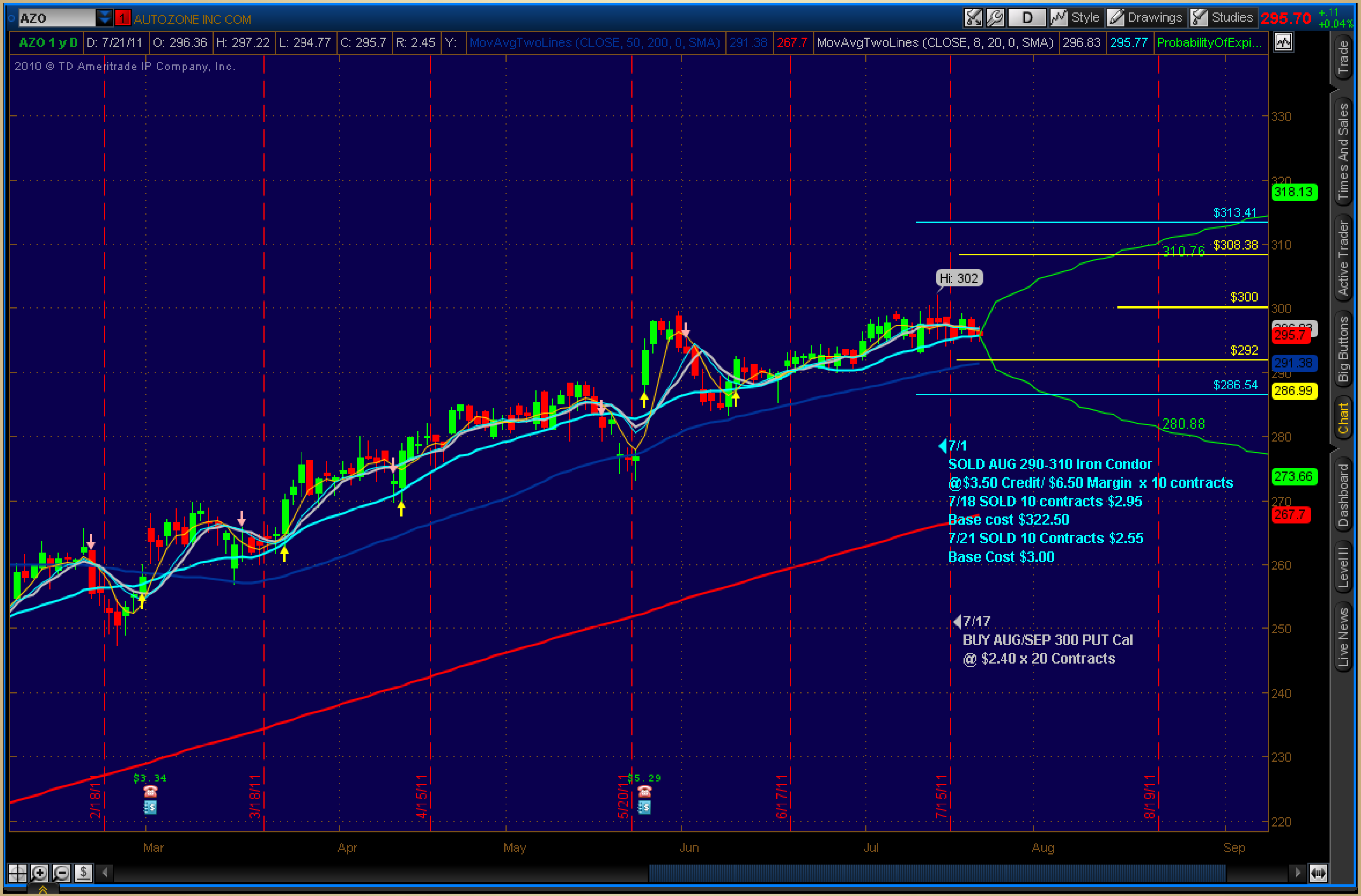
Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P280	AUG 11	280	PUT	+30	1.5166667	1.05	$3,150.00
AZO	AZO110820P290	AUG 11	290	PUT	-30	3.60	3.00	($9,000.00)
AZO	AZO110820P300	AUG 11	300	PUT	-20	7.90	7.40	($14,800.00)
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.2166667	.775	($2,325.00)
AZO	AZO110820C320	AUG 11	320	CALL	+30	.30	.10	$300.00
AZO	AZO110917P300	SEP 11	300	PUT	+20	10.30	9.90	$19,800.00
								($2,875.00)

Profits and Losses by Symbol $8,610.00

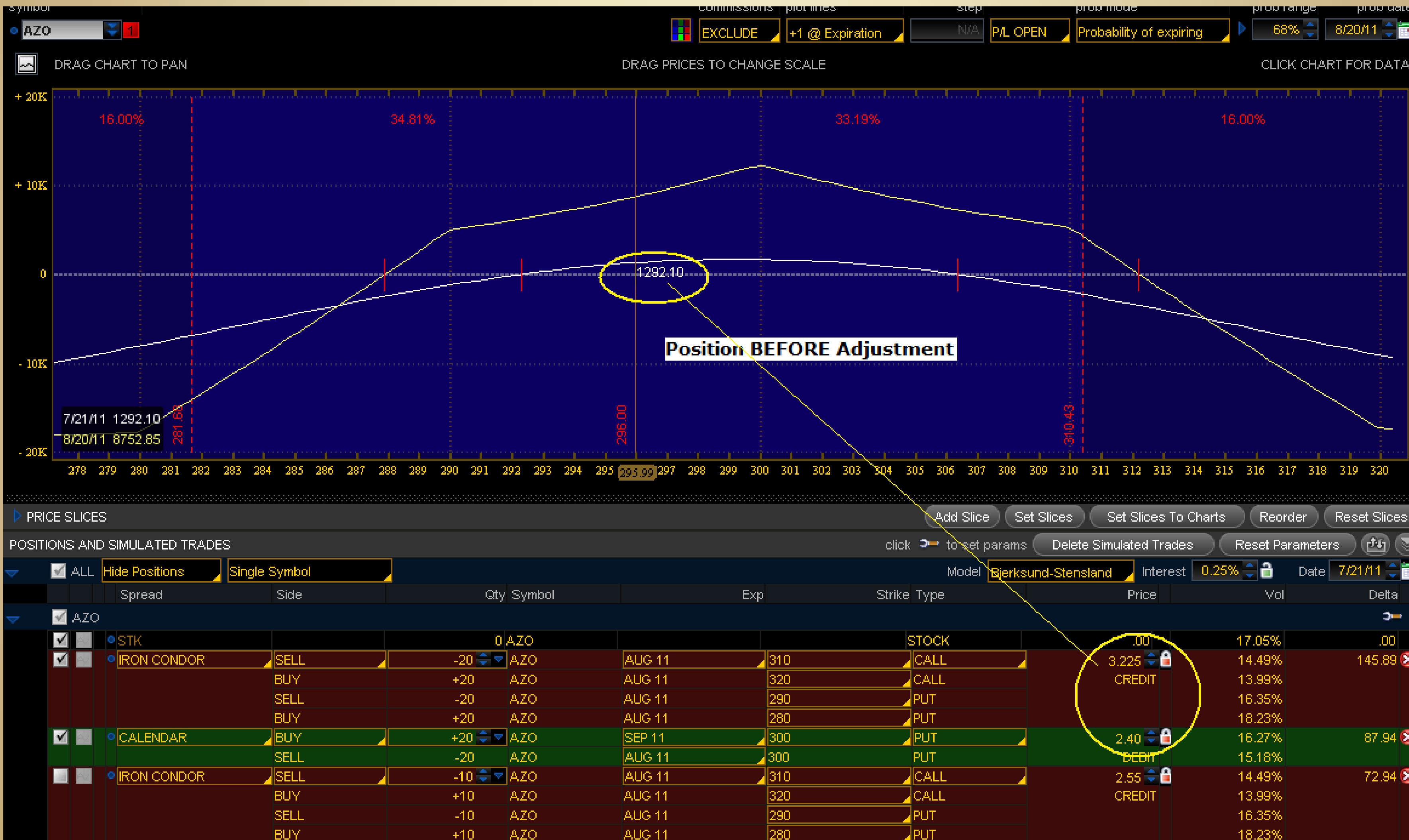
Total Position

Account Summary | Net Liquidating Value $246,410.63

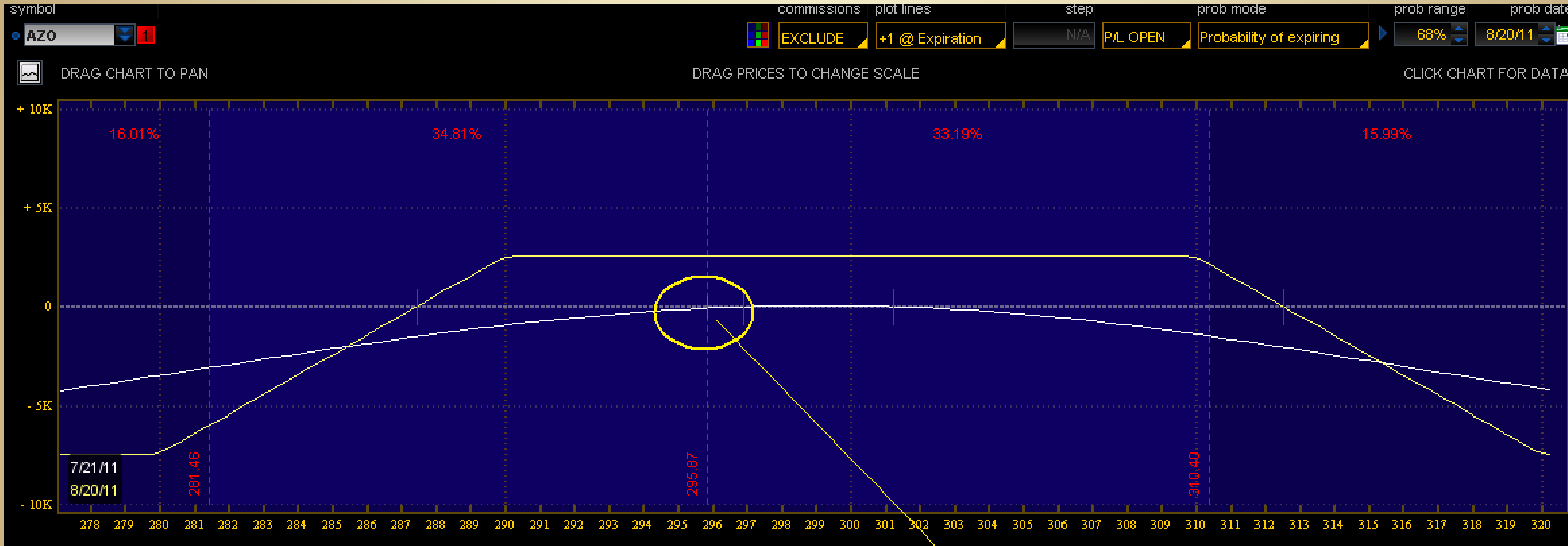
7/21 AZO Chart



7/21 Total Position BEFORE Adjustment

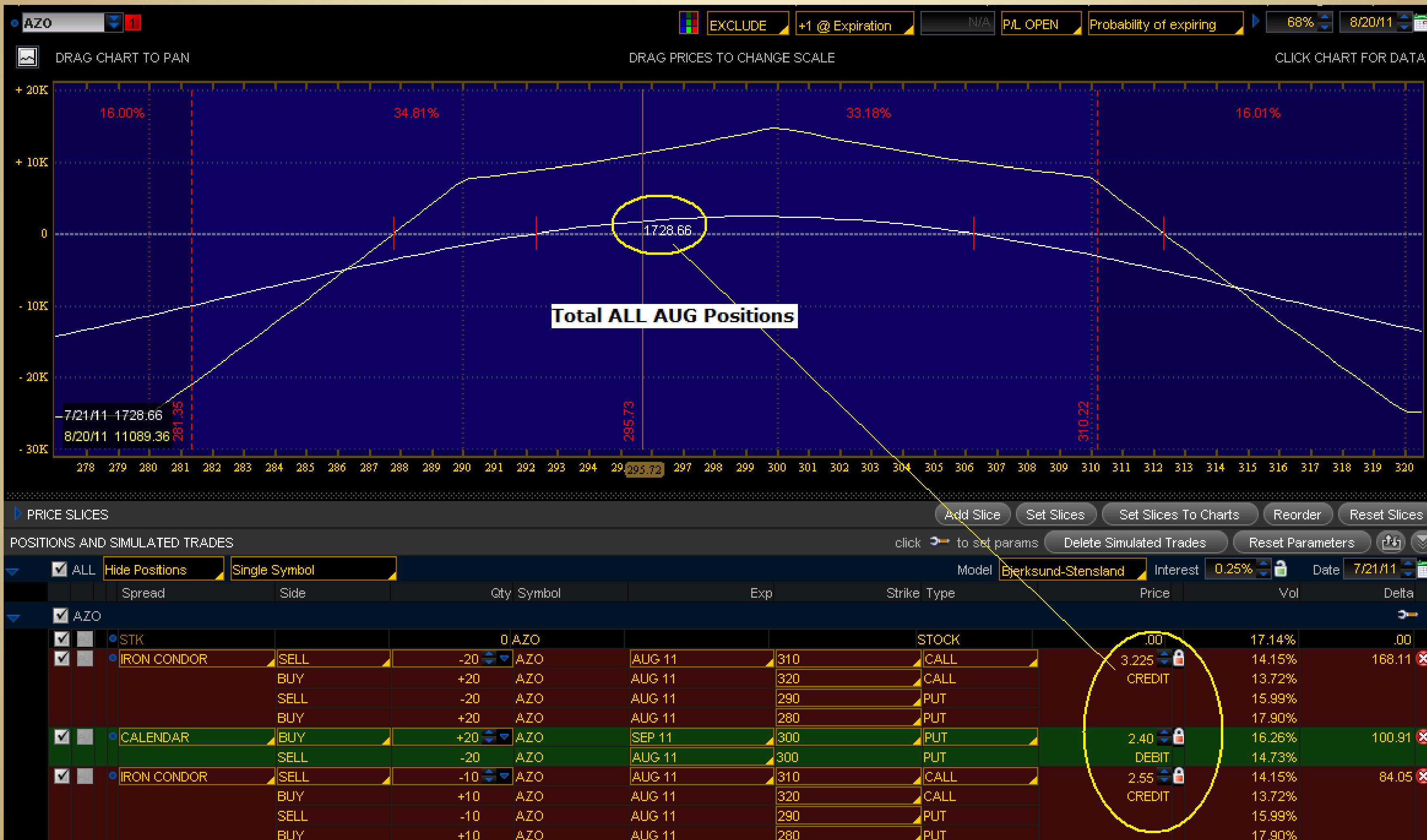


7/21 Open AUG 290-310 Iron Condor

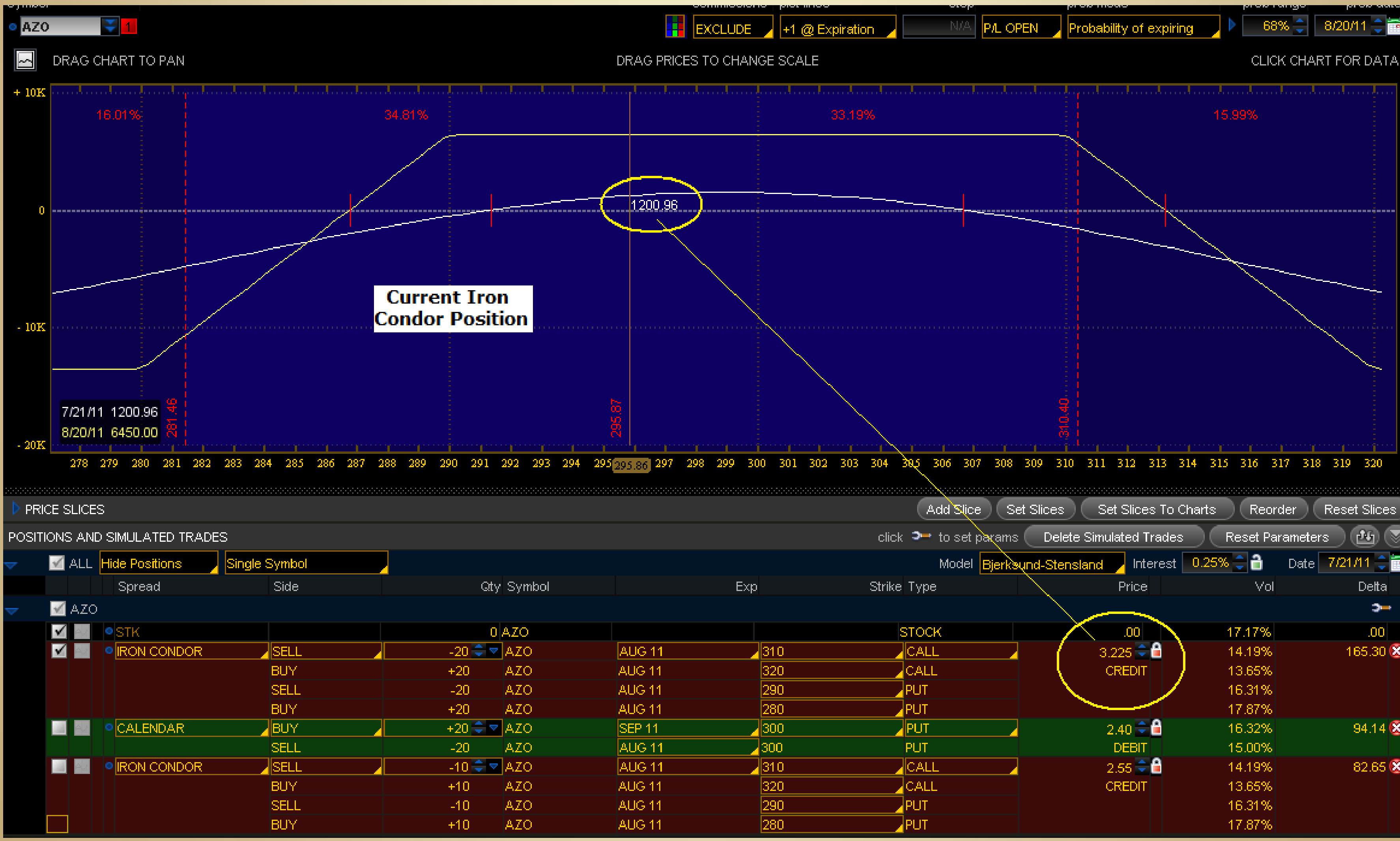


Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
AZO									
STK		0	AZO			STOCK	.00	17.17%	.00
IRON CONDOR	SELL	-20	AZO	AUG 11	310	CALL	3.225	14.19%	165.30
	BUY	+20	AZO	AUG 11	320	CALL	CREDIT	13.65%	
	SELL	-20	AZO	AUG 11	290	PUT		16.31%	
	BUY	+20	AZO	AUG 11	280	PUT		17.87%	
CALENDAR	BUY	+20	AZO	SEP 11	300	PUT	2.40	16.32%	94.14
	SELL	-20	AZO	AUG 11	300	PUT	DEBIT	15.00%	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	2.55	14.19%	82.65
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	13.65%	
	SELL	-10	AZO	AUG 11	290	PUT		16.31%	
	BUY	+10	AZO	AUG 11	280	PUT		17.87%	

7/21 Total Position AFTER Adjustment

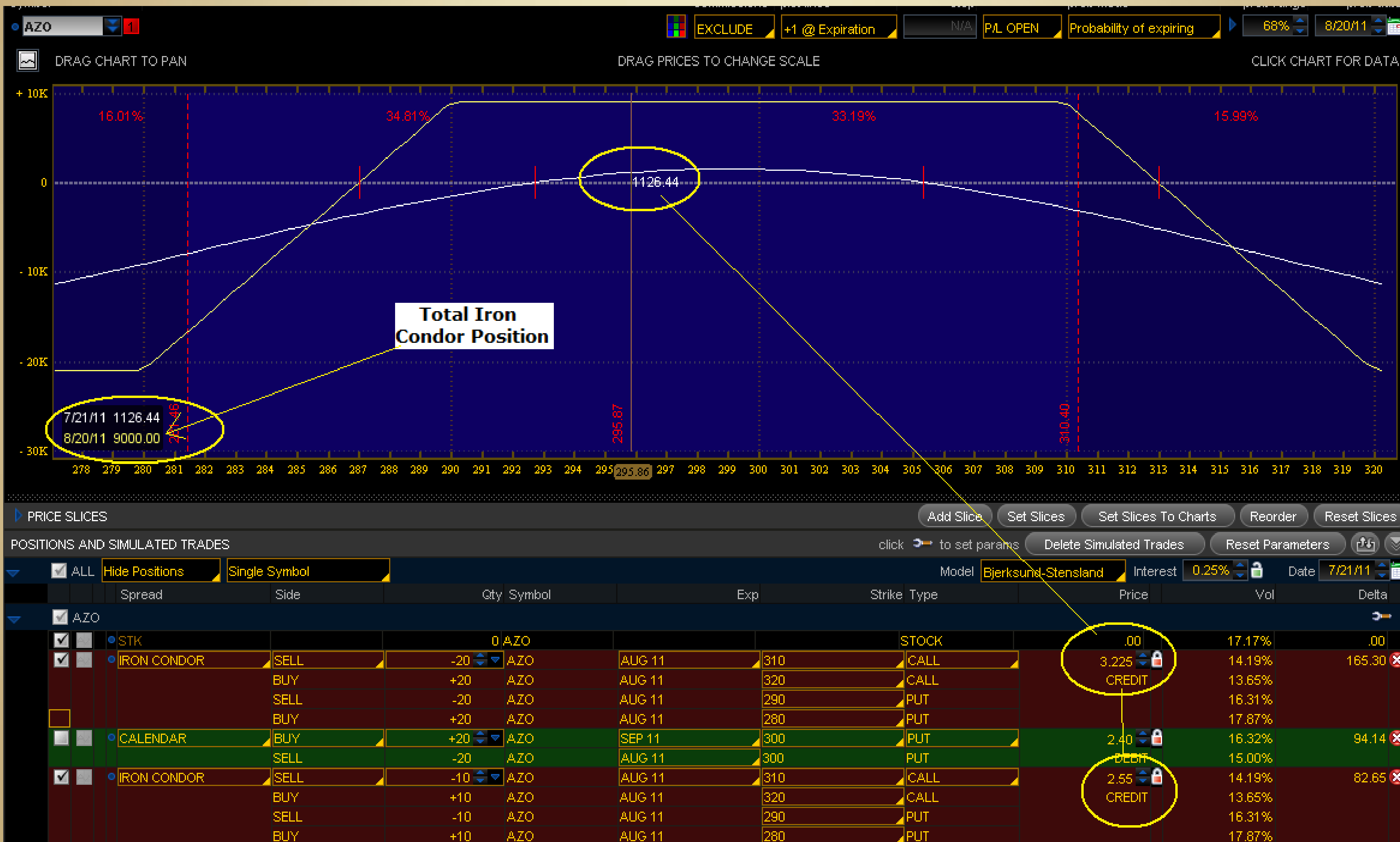


7/21 AUG 290-310 Iron Condor BEFORE Adjustment



Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
AZO									
STK		0	AZO			STOCK	.00	17.17%	.00
IRON CONDOR	SELL	-20	AZO	AUG 11	310	CALL	3.225	14.19%	165.30
	BUY	+20	AZO	AUG 11	320	CALL	CREDIT	13.65%	
	SELL	-20	AZO	AUG 11	290	PUT		16.31%	
	BUY	+20	AZO	AUG 11	280	PUT		17.87%	
CALENDAR	BUY	+20	AZO	SEP 11	300	PUT	2.40	16.32%	94.14
	SELL	-20	AZO	AUG 11	300	PUT	DEBIT	15.00%	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	2.55	14.19%	82.65
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	13.65%	
	SELL	-10	AZO	AUG 11	290	PUT		16.31%	
	BUY	+10	AZO	AUG 11	280	PUT		17.87%	

7/21 AUG 290-310 Iron Condor AFTER Adjustment



7/27 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

BASE COST - $1.15 Credit/ $8.85 Margin x 30 Contracts = $26,550

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

7/27 AZO TOS Account
(Close AUG/SEP 300 Put Calendar)

AZO 1 — Account: D-10077168 (ira) today for 30 day(s) back — change dates viewed — reset

Cash Balance $247,874.16

Order History: 0 working, 13 filled, 29 canceled

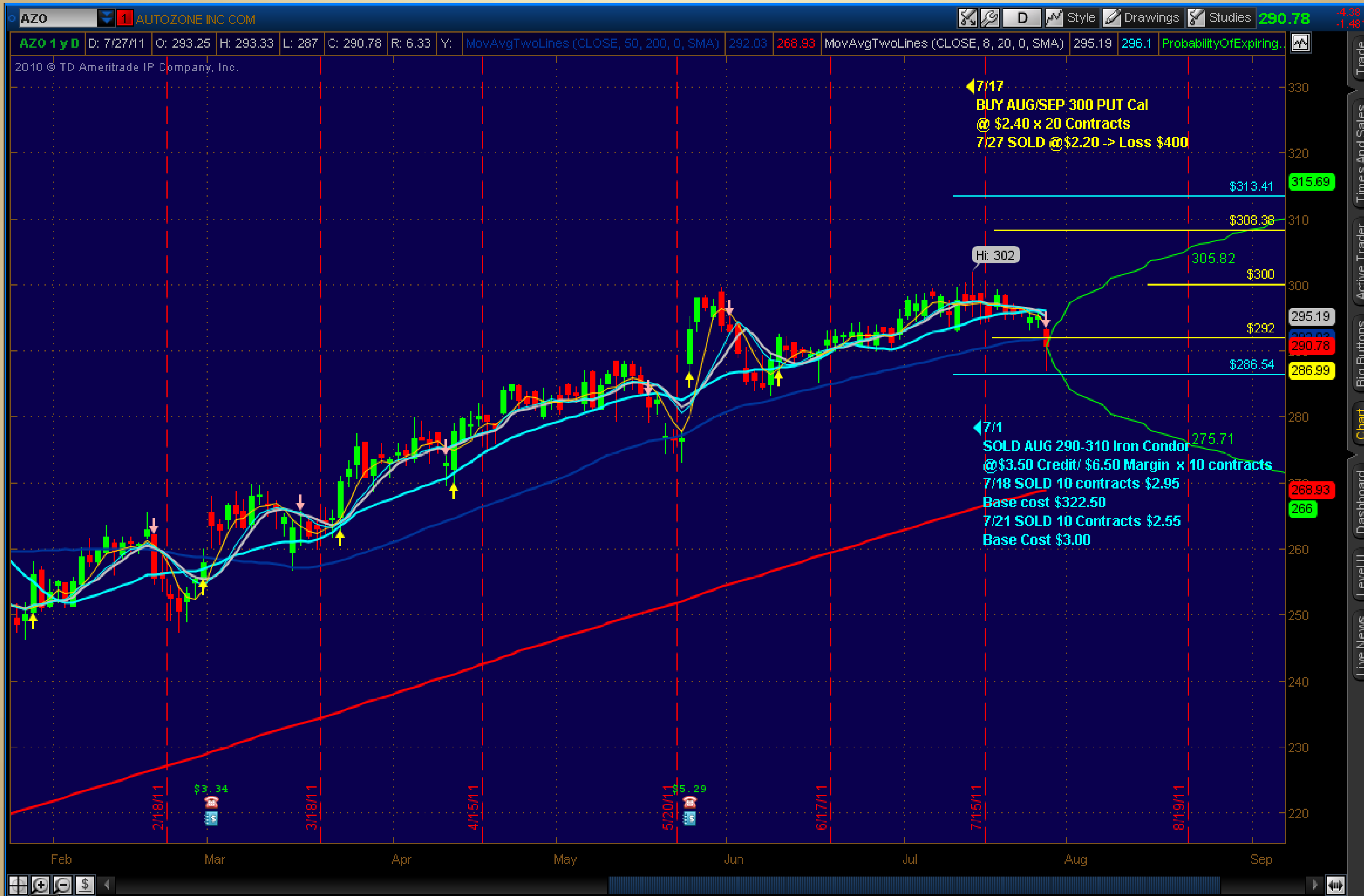
Trade History: 13 orders, 13 fills — View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type	
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT	
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT		
		BUY	+30	AZO	AUG 11	270	PUT	.65			
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT	Close
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT		
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	2.90			
		BUY	+10	AZO	AUG 11	280	PUT	1.05			
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT	
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT		
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	3.80			
		BUY	+10	AZO	AUG 11	280	PUT	1.60			
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	Open
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT		
		SELL	-10	AZO	JUL 11	270	PUT	.10			
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	4.10			
		BUY	+10	AZO	AUG 11	280	PUT	1.90			
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT		

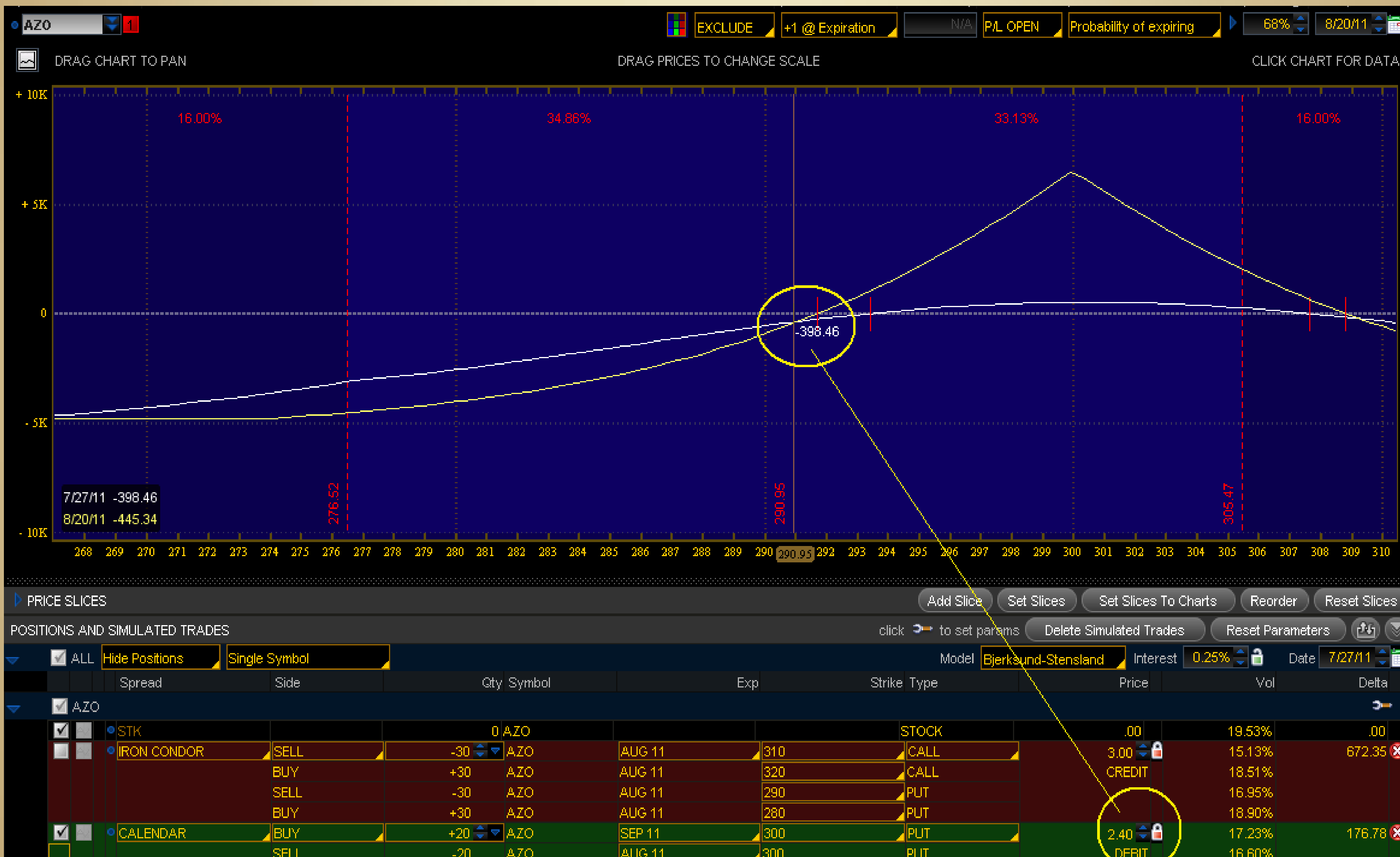
Options ($3,300.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	.65	$1,950.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	1.575	($4,725.00)
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.2166667	.30	($900.00)
AZO	AZO110820C320	AUG 11	320	CALL	+30	.30	.125	$375.00
								($3,300.00)

7/27 AZO Chart (Close Calendar)



7/27 Close AUG/SEP 300 Put Calendar



7/27 AZO TOS Account
(Buy AUG 270-280-290 Put Butterfly)

AZO 1 — Account: D-10077168 (ira) today for 30 day(s) back — change dates viewed — reset

Cash Balance — $247,874.16

Order History: 0 working, 13 filled, 29 canceled

Trade History: 13 orders, 13 fills — View Average Fill Prices

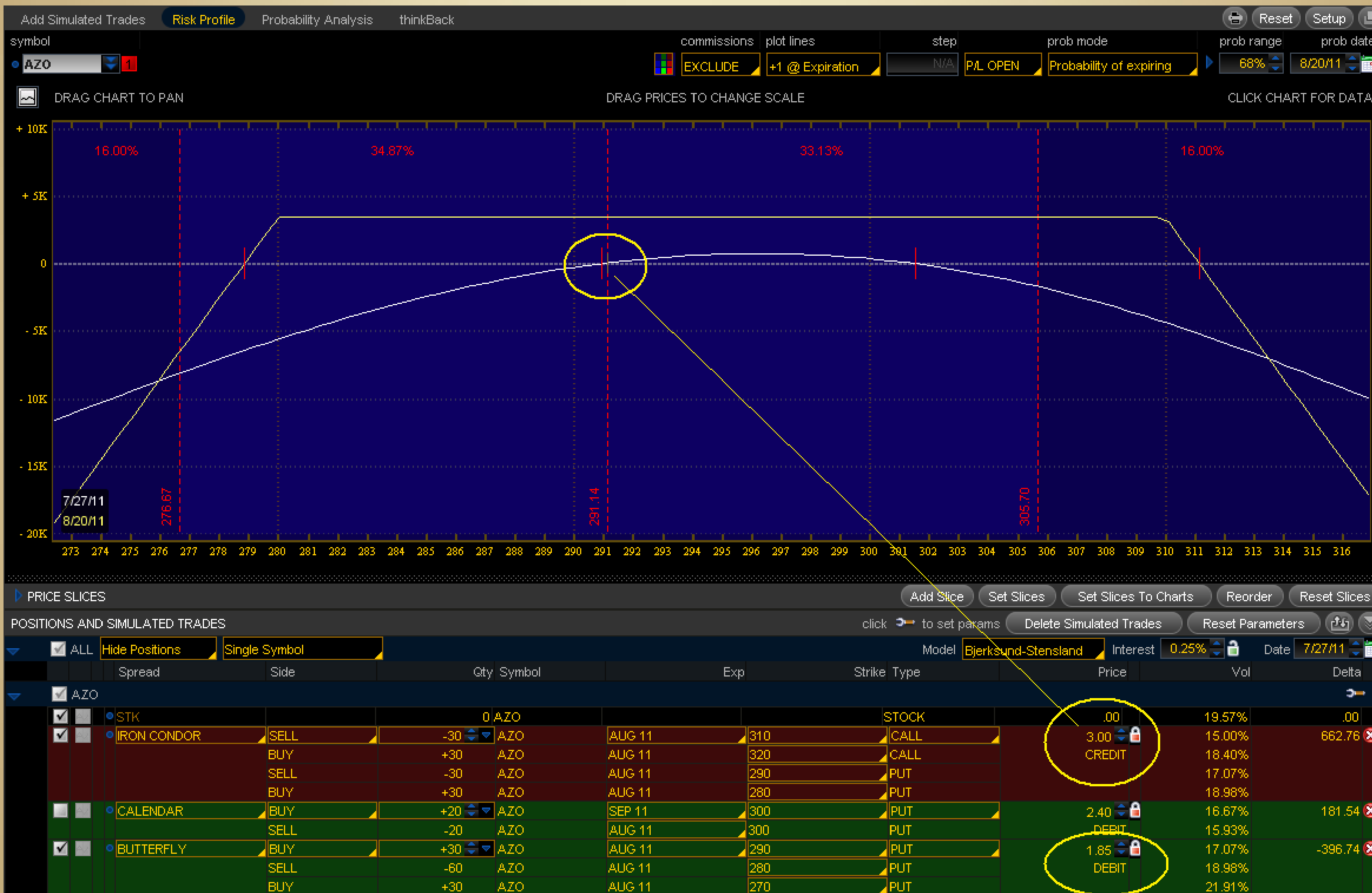
Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type	
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT	
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT		Adjust
		BUY	+30	AZO	AUG 11	270	PUT	.65			
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT	
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT		
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT		Add
		SELL	-10	AZO	AUG 11	290	PUT	2.90			
		BUY	+10	AZO	AUG 11	280	PUT	1.05			
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT	
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT		
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT		Add
		SELL	-10	AZO	AUG 11	290	PUT	3.80			
		BUY	+10	AZO	AUG 11	280	PUT	1.60			
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT		
		SELL	-10	AZO	JUL 11	270	PUT	.10			
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	4.10			Open
		BUY	+10	AZO	AUG 11	280	PUT	1.90			
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT		

Options — ($3,300.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	.65	$1,950.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	1.575	($4,725.00)
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.2166667	.30	($900.00)
AZO	AZO110820C320	AUG 11	320	CALL	+30	.30	.125	$375.00
								($3,300.00)

7/27 Before Adjustment
AUG 290-310 Iron Condor

7/27 After Adjustment
AUG 280-310 Iron Condor



7/28 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

7/28 AZO TOS Account
(Sold AUG 300-310-320 Call Butterfly)

AZO | Account: D-10077168 (ira) today for 30 day(s) back | change dates viewed | reset

Cash Balance $249,483.43

Order History: 0 working, 14 filled, 30 canceled

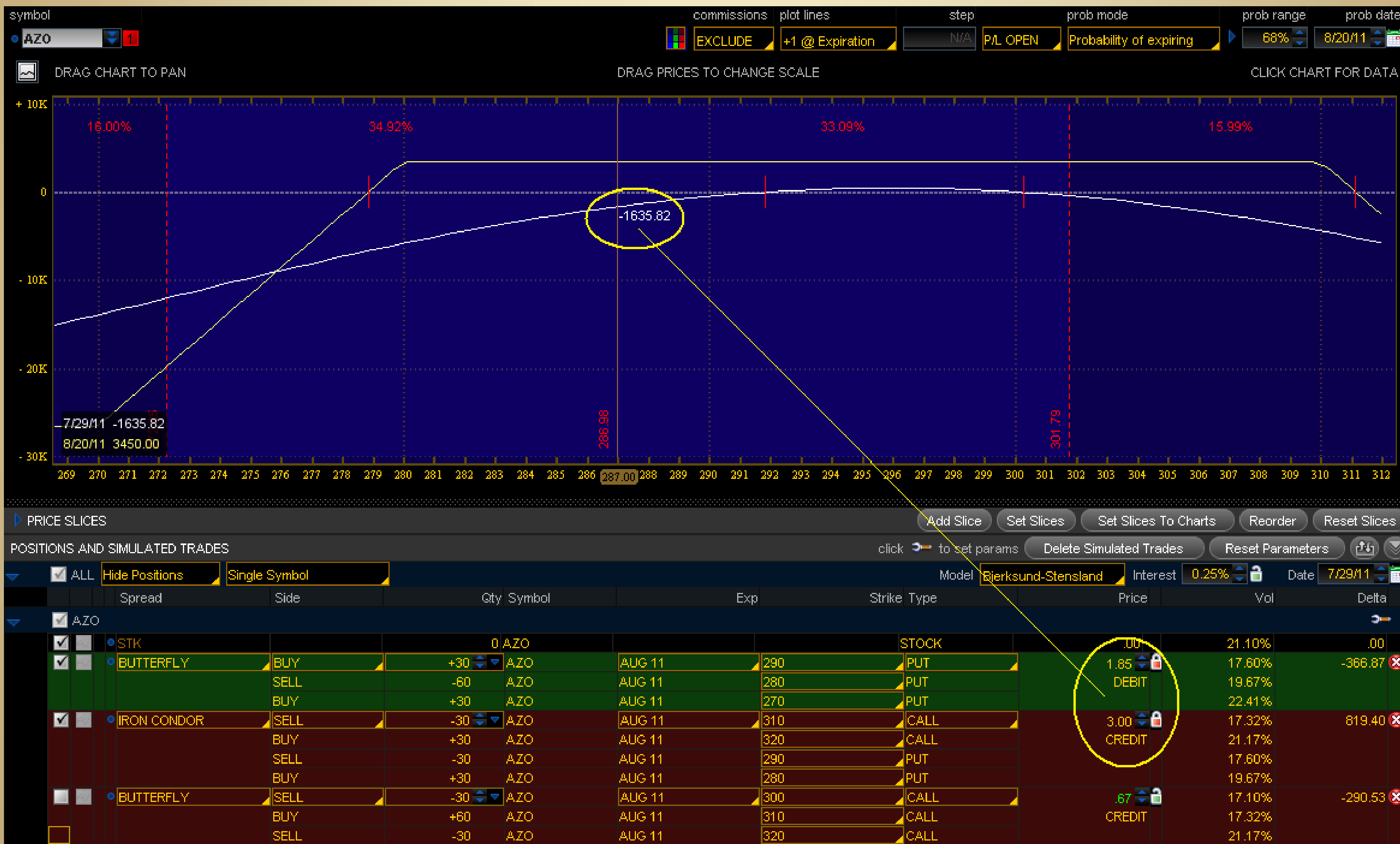
Trade History: 14 orders, 14 fills | View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type	
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT	Adjust
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT		
		SELL	-30	AZO	AUG 11	320	CALL	.10			
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT	Adjust
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT		
		BUY	+30	AZO	AUG 11	270	PUT	.65			
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT	
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT		
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT	Add
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	2.90			
		BUY	+10	AZO	AUG 11	280	PUT	1.05			
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT	
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT		
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT	Add
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	3.80			
		BUY	+10	AZO	AUG 11	280	PUT	1.60			
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT		
		SELL	-10	AZO	JUL 11	270	PUT	.10			
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT	Open
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	4.10			
		BUY	+10	AZO	AUG 11	280	PUT	1.90			
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT		

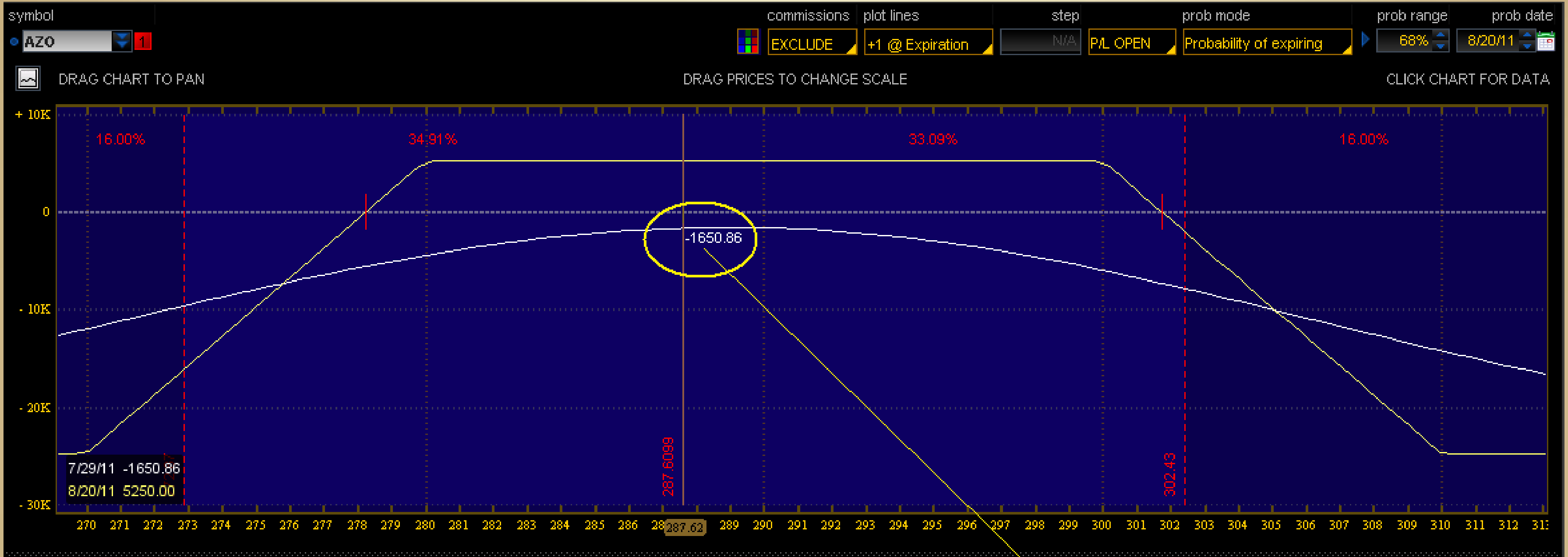
Options ($7,125.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	1.025	$3,075.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	2.65	($7,950.00)

7/28 Before Adjustment
AUG 280-310 Iron Condor



7/28 After Adjustment
AUG 280-300 Iron Condor



Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
AZO									
STK		0	AZO			STOCK	.00	21.07%	.00
BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	1.85	17.83%	-382.69
	SELL	-60	AZO	AUG 11	280	PUT	DEBIT	19.59%	
	BUY	+30	AZO	AUG 11	270	PUT		22.60%	
IRON CONDOR	SELL	-30	AZO	AUG 11	310	CALL	3.00	16.92%	804.23
	BUY	+30	AZO	AUG 11	320	CALL	CREDIT	20.83%	
	SELL	-30	AZO	AUG 11	290	PUT		17.83%	
	BUY	+30	AZO	AUG 11	280	PUT		19.59%	
BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.60	16.96%	-318.94
	BUY	+60	AZO	AUG 11	310	CALL	CREDIT	16.92%	
	SELL	-30	AZO	AUG 11	320	CALL		20.83%	

8/2 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

8/2 Sold AZO **AUG 290-300-310** Call Butterfly ($279.48)

$.80 Credit X 30 contracts = $2,400 Credit

BASE COST - $2.55 Credit/ $7.75 Margin x 30 Contracts = $23,250

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/2 AZO Chart (Before Adjustment)

8/2 AZO TOS Account
(Sold AUG 290-300-310 Call Butterfly)

AZO 1 Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance $251,692.68

Order History: 0 working, 13 filled, 26 canceled >> <<

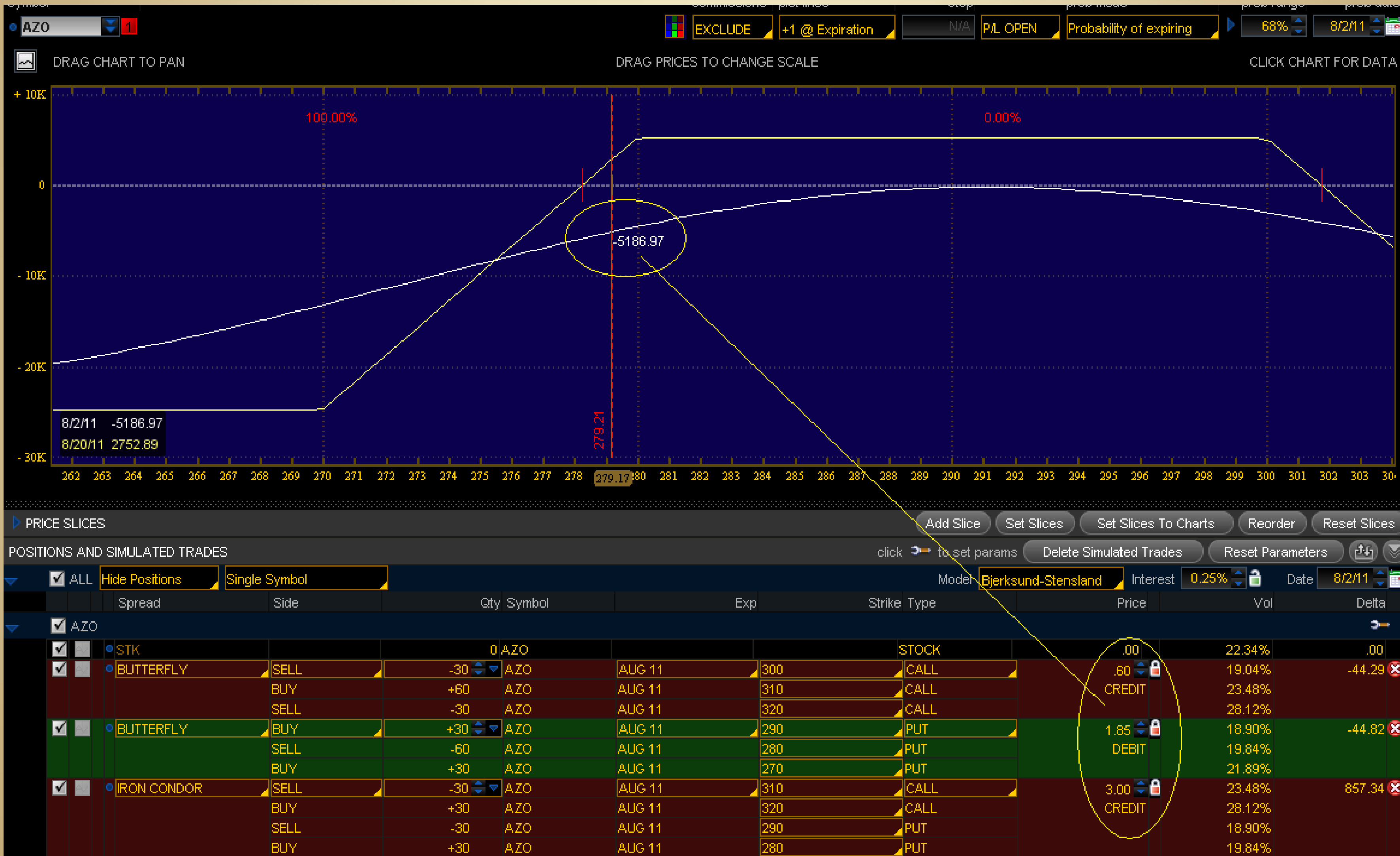
Trade History: 13 orders, 13 fills View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	Adjust
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT	
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		

Options ($12,825.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	1.825	$5,475.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	5.15	($15,450.00)
AZO	AZO110820C290	AUG 11	290	CALL	-30	1.20	1.20	($3,600.00)
AZO	AZO110820C300	AUG 11	300	CALL	+30	.25	.25	$750.00
								($12,825.00)

8/2 Before Adjustment
AUG 280-300 Iron Condor



8/2 After Adjustment
AUG 280-290 Iron Condor

8/2 AZO Chart (After Adjustement)

8/2 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550 (Cost Base $3.00 Credit)

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

8/2 Sold AZO **AUG 290-300-310** Call Butterfly ($279.48)

$.80 Credit X 30 contracts = $2,400 Credit

BASE COST - $2.55 Credit/ $7.75 Margin x 30 Contracts = $23,250

8/4 Buy AZO **AUG 270-280 Put Vertical** ($275.47)

$4.60 X 30 contracts = $13,800

8/4 Sold AZO **AUG 250-270 Put Vertical** ($275.47)

$.70 credit X 30 contracts = $2,100 credit

BASE COST - -$1.25 Debit/ $7.75 Margin x 30 Contracts = $33,750

Buy Condor

8/2 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

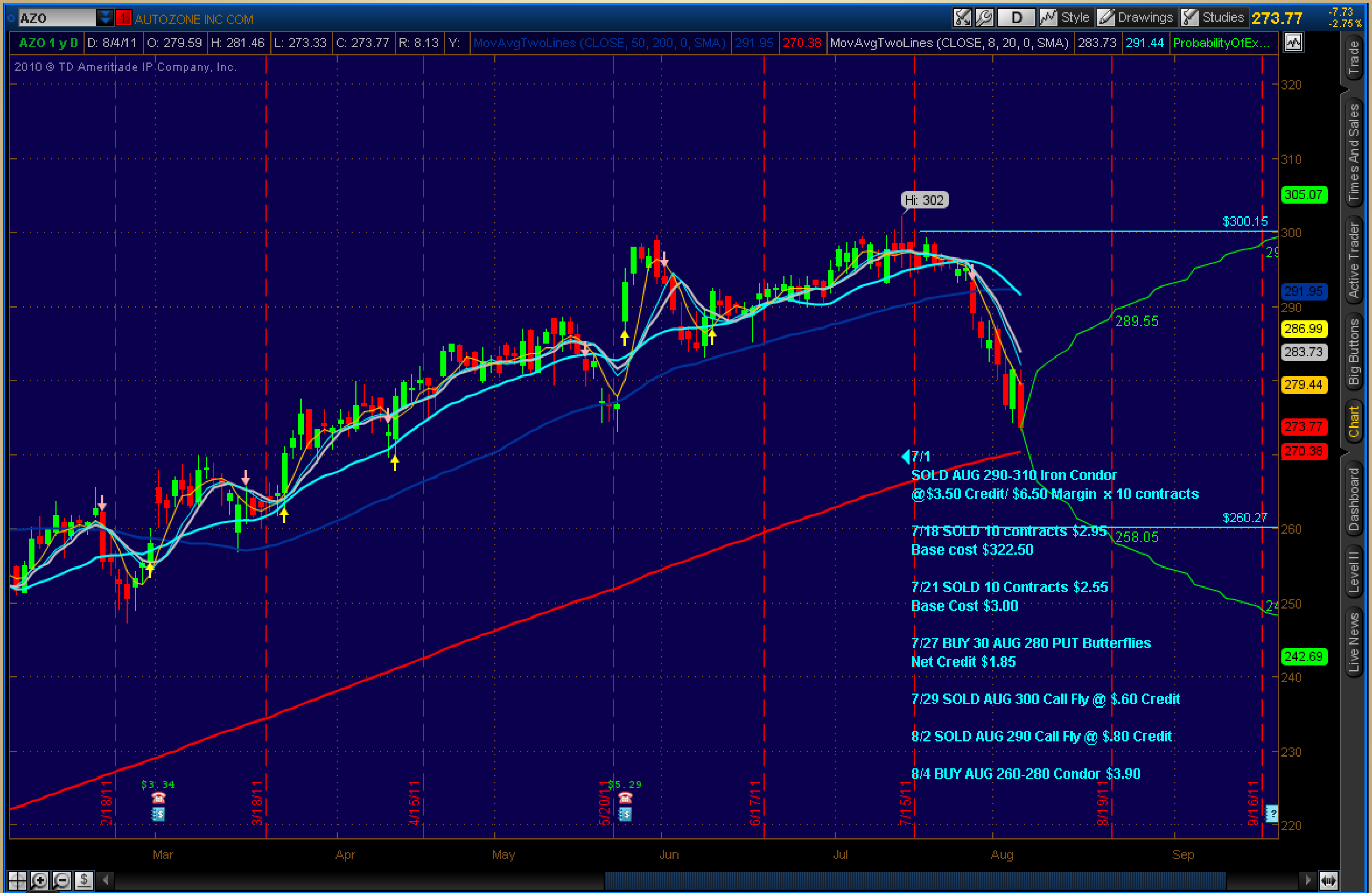
7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/4 AZO Chart (After Adjustment)



8/4 AZO TOS Account
(BUY AUG 260-280 Put Condor)

AZO 1 Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance $239,791.82

Order History: 0 working, 14 filled, 16 canceled >> <<

Trade History: 14 orders, 14 fills View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55	CREDIT	Buy Condor
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20	DEBIT	
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT	
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	

Options ($4,200.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P250	AUG 11	250	PUT	+30	.55	.60	$1,800.00
AZO	AZO110820P260	AUG 11	260	PUT	-30	1.25	1.425	($4,275.00)
AZO	AZO110820C290	AUG 11	290	CALL	-30	1.20	.775	($2,325.00)
AZO	AZO110820C300	AUG 11	300	CALL	+30	.25	.20	$600.00

8/4 Before Adjustment
AUG 280-290 Iron Condor

8/4 After Adjustment
Buy AUG 260-280 Condor

POSITIONS AND SIMULATED TRADES — click to set params — Delete Simulated Trades — Reset Parameters

ALL — Hide Positions — Single Symbol — Model Bjerksund-Stensland — Interest 0.25% — Date 8/4/11

AZO

Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
STK		0	AZO			STOCK	.00	25.45%	.00
IRON CONDOR	SELL	-30	AZO	AUG 11	300	CALL	2.55	23.46%	793.86
	BUY	+30	AZO	AUG 11	310	CALL	CREDIT	25.81%	
	SELL	-30	AZO	AUG 11	280	PUT		22.27%	
	BUY	+30	AZO	AUG 11	270	PUT		24.26%	
VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	4.60	22.27%	-874.74
	SELL	-30	AZO	AUG 11	270	PUT	DEBIT	24.26%	
VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	.70	27.06%	249.79
	BUY	+30	AZO	AUG 11	250	PUT	CREDIT	31.41%	

8/12 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

8/12 Sold AZO **AUG 260-280** Put Condor ($2987.61)

$1.15 X 30 contracts = $3,450 credit

8/12 Buy AZO **AUG 290-300-310** Call Butterfly ($287.61)

$1.95 X 30 contracts = $5,850

8/12 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/12 AZO TOS Account

(Sold AUG 260-280 Put Condor/ Buy AUG 310 Call Butterfly)

AZO 1

Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance $237,010.29

Order History: 0 working, 13 filled, 9 canceled >> <<

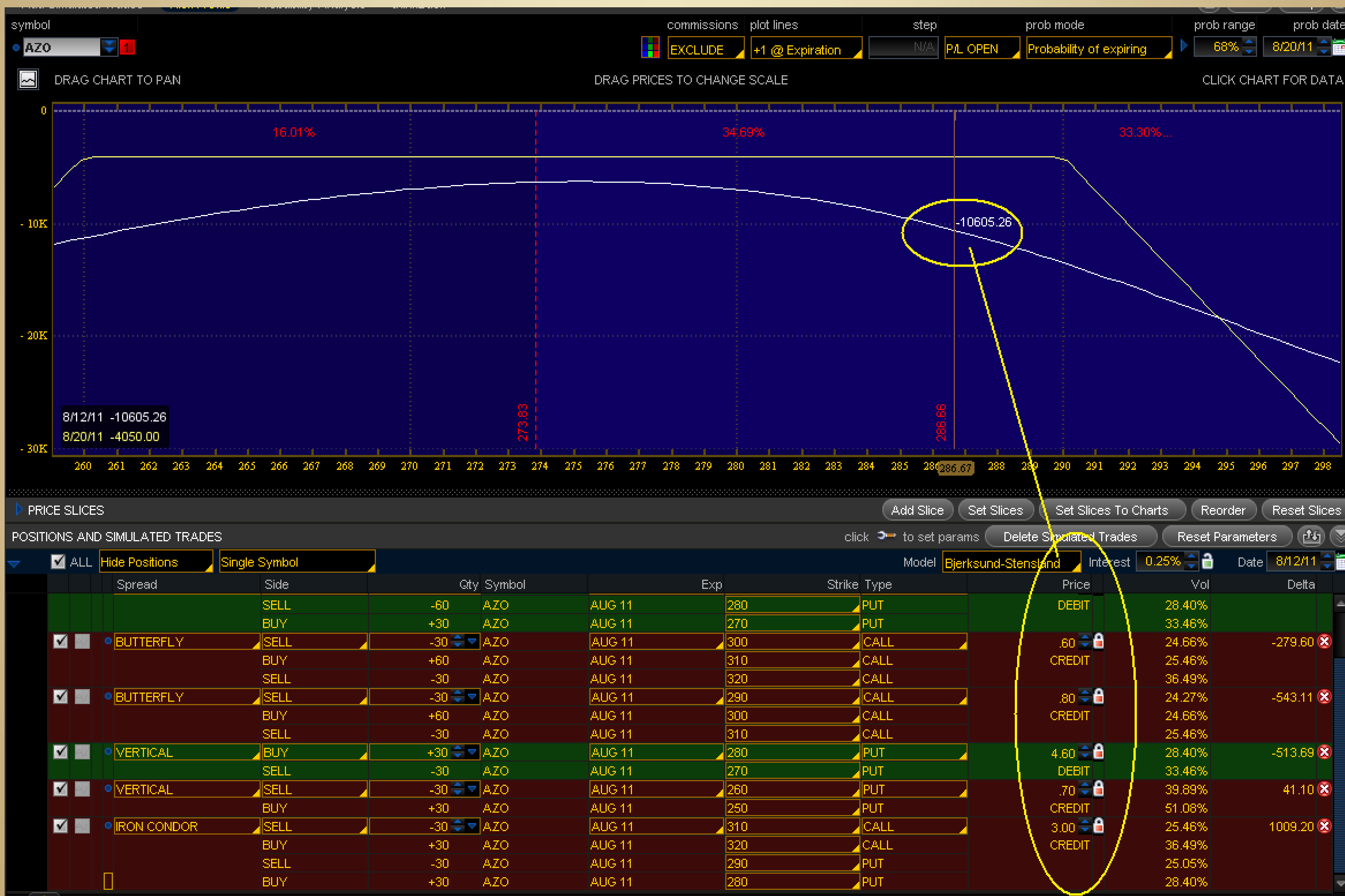
Trade History: 13 orders, 13 fills View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/12/11 09:13:48	BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	2.95	1.95	LMT
		SELL	-60	AZO	AUG 11	300	CALL	.55	DEBIT	
		BUY	+30	AZO	AUG 11	310	CALL	.10		
8/12/11 09:07:56	CONDOR	SELL	-30	AZO	AUG 11	280	PUT	2.00	1.15	LMT
		BUY	+30	AZO	AUG 11	270	PUT	.75	CREDIT	
		BUY	+30	AZO	AUG 11	260	PUT	.35		
		SELL	-30	AZO	AUG 11	250	PUT	.25		
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55	CREDIT	
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20	DEBIT	
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	

Options ($5,100.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.75	.75	$2,250.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	2.00	2.00	($6,000.00)
AZO	AZO110820C300	AUG 11	300	CALL	-30	.55	.525	($1,575.00)

8/12 Before Adjustment
AUG 260-310 Iron Condor



8/12 After Adjustment
AUG 280-300 Iron Condor

PRICE SLICES | Add Slice | Set Slices | Set Slices To Charts | Reorder | Reset Slices

POSITIONS AND SIMULATED TRADES | click to set params | Delete Simulated Trades | Reset Parameters

ALL | Hide Positions | Single Symbol | Model Bjerksund-Stensland | Interest 0.25% | Date 8/12/11

AZO

Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
STK		0	AZO			STOCK	.00	30.33%	.00
BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	1.85	24.65%	-516.87
	SELL	-60	AZO	AUG 11	280	PUT	DEBIT	28.27%	
	BUY	+30	AZO	AUG 11	270	PUT		33.98%	
BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.60	24.13%	-284.07
	BUY	+60	AZO	AUG 11	310	CALL	CREDIT	25.10%	
	SELL	-30	AZO	AUG 11	320	CALL		36.13%	
BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	.80	24.43%	-577.99
	BUY	+60	AZO	AUG 11	300	CALL	CREDIT	24.13%	
	SELL	-30	AZO	AUG 11	310	CALL		25.10%	
VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	4.60	28.27%	-483.65
	SELL	-30	AZO	AUG 11	270	PUT	DEBIT	33.98%	
VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	.70	40.31%	40.39
	BUY	+30	AZO	AUG 11	250	PUT	CREDIT	51.48%	
IRON CONDOR	SELL	-30	AZO	AUG 11	310	CALL	3.00	25.10%	1007.38

8/18 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

8/12 Buy AZO **AUG 290-300-310** Call Butterfly ($287.61)

$1.95 X 30 contracts = $5,850

8/12 Sold AZO **AUG 260-280** Put Condor ($2987.61)

$1.15 X 30 contracts = $3,450 credit

8/18 Sold AZO **AUG 290** Call Butterfly ($286.80)

$.55 Credit X 30 contracts = $1,650 Credit

8/18 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/18 AZO TOS Account

(Sold AUG 290 Call Butterfly)

AZO 1

Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance $238,469.57

Order History: 0 working, 11 filled, 10 canceled

Trade History: 11 orders, 11 fills — View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/18/11 09:11:14	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	.60	.55	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.05	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.05		
8/12/11 09:13:48	BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	2.95	1.95	LMT
		SELL	-60	AZO	AUG 11	300	CALL	.55	DEBIT	
		BUY	+30	AZO	AUG 11	310	CALL	.10		
8/12/11 09:07:56	CONDOR	SELL	-30	AZO	AUG 11	280	PUT	2.00	1.15	LMT
		BUY	+30	AZO	AUG 11	270	PUT	.75	CREDIT	
		BUY	+30	AZO	AUG 11	260	PUT	.35		
		SELL	-30	AZO	AUG 11	250	PUT	.25		
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55	CREDIT	
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20	DEBIT	
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	

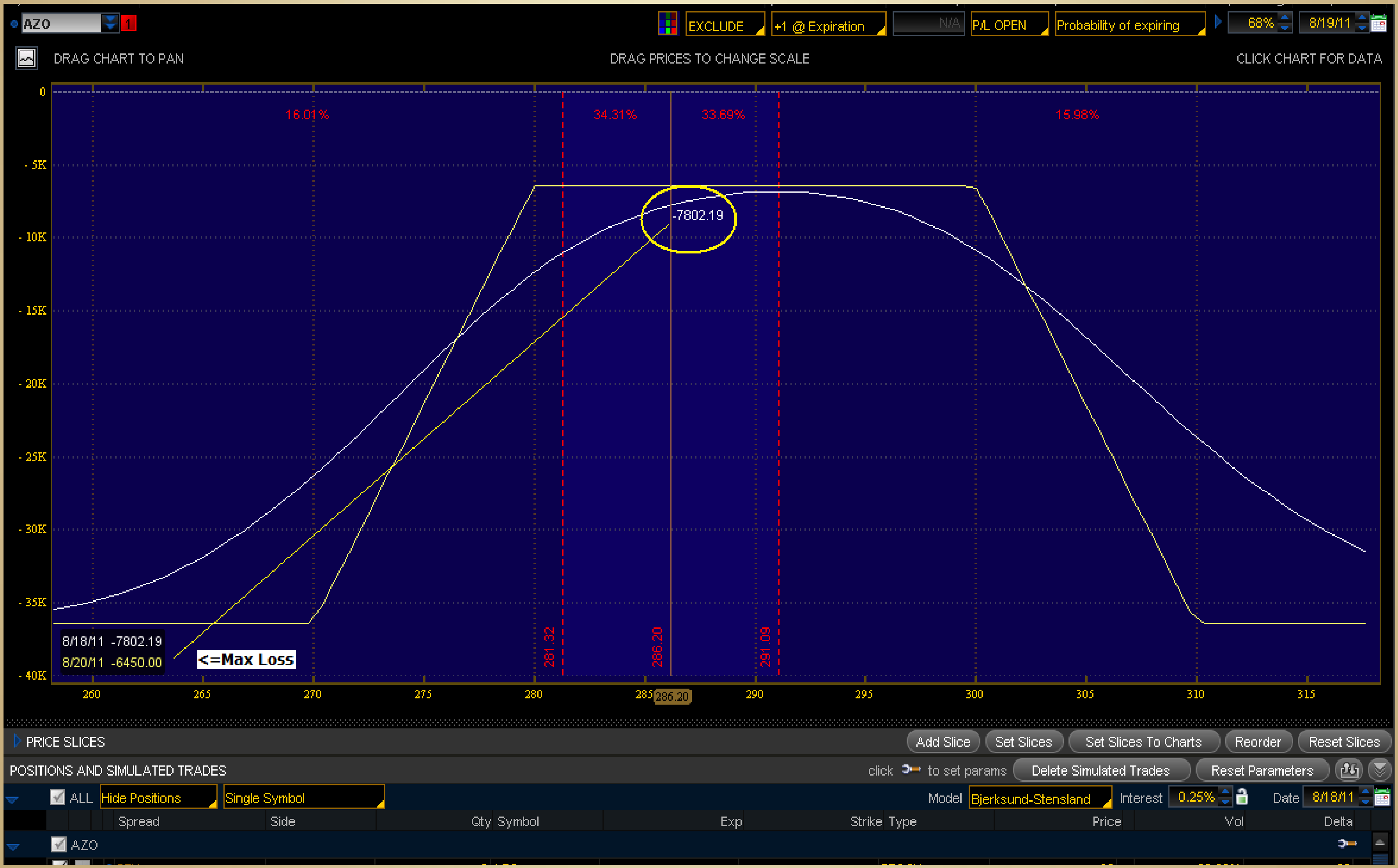
Options ($3,225.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.75	.125	$375.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	2.00	.625	($1,875.00)
AZO	AZO110820C290	AUG 11	290	CALL	-30	.60	.60	($1,800.00)
AZO	AZO110820C300	AUG 11	300	CALL	+30	.05	.025	$75.00
								($3,225.00)

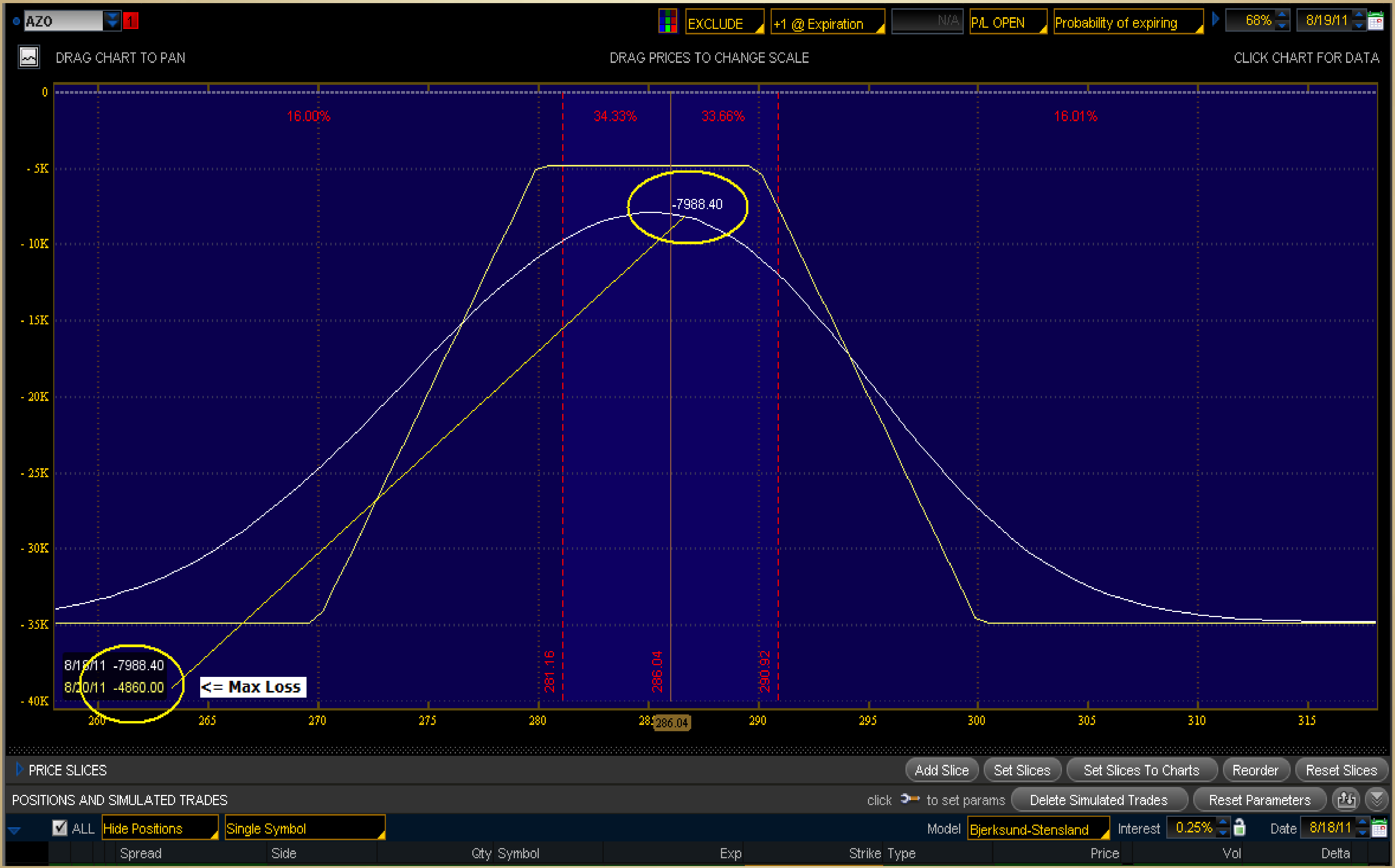
Profits and Losses by Symbol ($1,140.00)

Account Summary — Net Liquidating Value $235,244.57

8/18 Before Adjustment
AUG 280-300 Iron Condor



8/18 After Adjustment
AUG 280-290 Iron Condor



8/19 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

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$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($291.54)

$1.85 X 30 contracts = $5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly ($287.94)

$.60 Credit X 30 contracts = $1,800 Credit

BASE COST - $1.75 Credit/ $8.05 Margin x 30 Contracts = $24,150

8/12 Buy AZO **AUG 290-300-310** Call Butterfly ($287.61)

$1.95 X 30 contracts = $5,850

8/12 Sold AZO **AUG 260-280** Put Condor ($2987.61)

$1.15 X 30 contracts = $3,450 credit

8/18 Sold AZO **AUG 290** Call Butterfly ($286.80)

$.55 Credit X 30 contracts = $1,650 Credit

8/19 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 19, 2011)

8/19 Buy AZO **AUG 290-300** Call Vertical ($291.42)

$360 X 30 contracts = $10,800

7/8 SOLD AZO **AUG 290** Put Butterfly ($291.42)

$.40 credit X 30 contracts = $4,200 -> **Loss -$15,560**

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

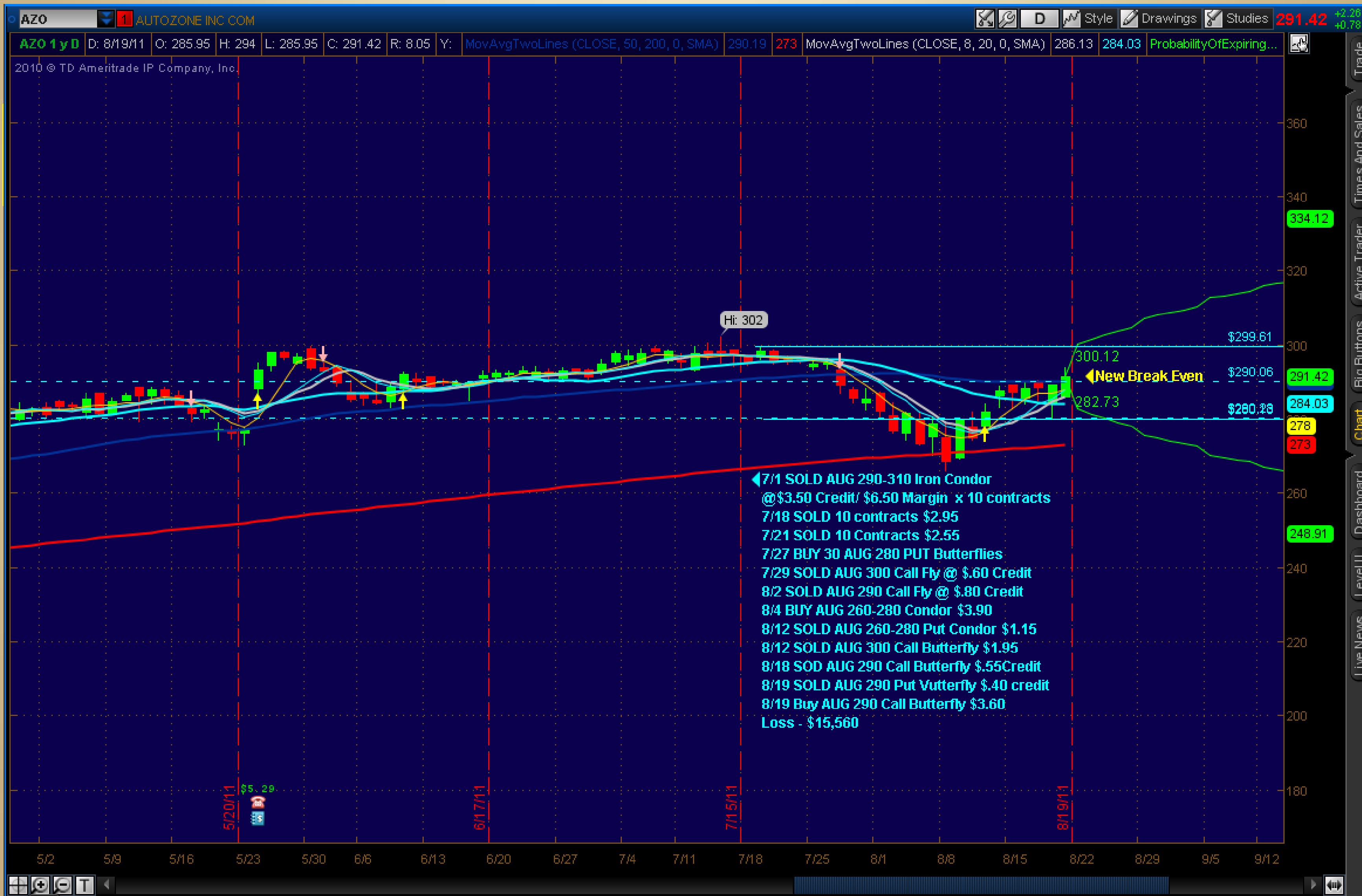
7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

8/19 AZO Chart



8/19 AZO TOS Account

(Sold AUG 290 Put Butterfly/ Buy AUG 290-300 Call Vertical)

AZO | Account: D-10077168 (ira) | today for 30 day(s) back | change dates viewed | reset

Cash Balance $227,597.40

Order History: 0 working, 11 filled, 13 canceled

Trade History: 11 orders, 11 fills | View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
8/19/11 07:44:04	BUTTERFLY	SELL	-1	AZO	AUG 11	290	PUT	.55	.40	LMT
		BUY	+2	AZO	AUG 11	280	PUT	.10	CREDIT	
		SELL	-1	AZO	AUG 11	270	PUT	.05		
8/19/11 07:42:33	VERTICAL	BUY	+30	AZO	AUG 11	290	CALL	3.60	3.60	LMT
		SELL	-30	AZO	AUG 11	300	CALL	.00	DEBIT	
8/18/11 09:11:14	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	.60	.55	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.05	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.05		
8/12/11 09:13:48	BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	2.95	1.95	LMT
		SELL	-60	AZO	AUG 11	300	CALL	.55	DEBIT	
		BUY	+30	AZO	AUG 11	310	CALL	.10		
8/12/11 09:07:56	CONDOR	SELL	-30	AZO	AUG 11	280	PUT	2.00	1.15	LMT
		BUY	+30	AZO	AUG 11	270	PUT	.75	CREDIT	
		BUY	+30	AZO	AUG 11	260	PUT	.35		
		SELL	-30	AZO	AUG 11	250	PUT	.25		
8/4/11 09:25:37	VERTICAL	SELL	-30	AZO	AUG 11	260	PUT	1.25	.70	LMT
		BUY	+30	AZO	AUG 11	250	PUT	.55	CREDIT	
8/4/11 08:31:02	VERTICAL	BUY	+30	AZO	AUG 11	280	PUT	7.80	4.60	LMT
		SELL	-30	AZO	AUG 11	270	PUT	3.20	DEBIT	
8/2/11 09:01:17	BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	1.20	.80	LMT
		BUY	+60	AZO	AUG 11	300	CALL	.25	CREDIT	
		SELL	-30	AZO	AUG 11	310	CALL	.10		
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90	.60	LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	

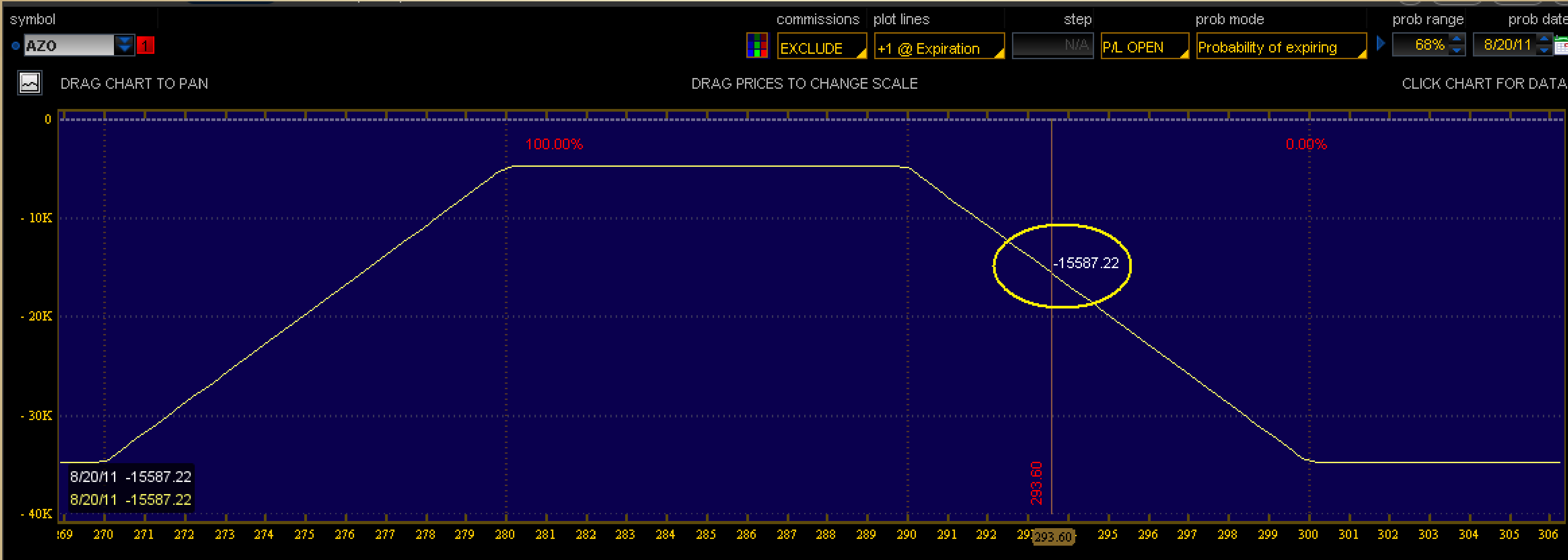
Options $67.50

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+29	.75	.075	$217.50
AZO	AZO110820P280	AUG 11	280	PUT	-28	2.00	.05	($140.00)
AZO	AZO110820P290	AUG 11	290	PUT	-1	.55	.10	($10.00)
								$67.50

Profits and Losses by Symbol ($8,607.50)

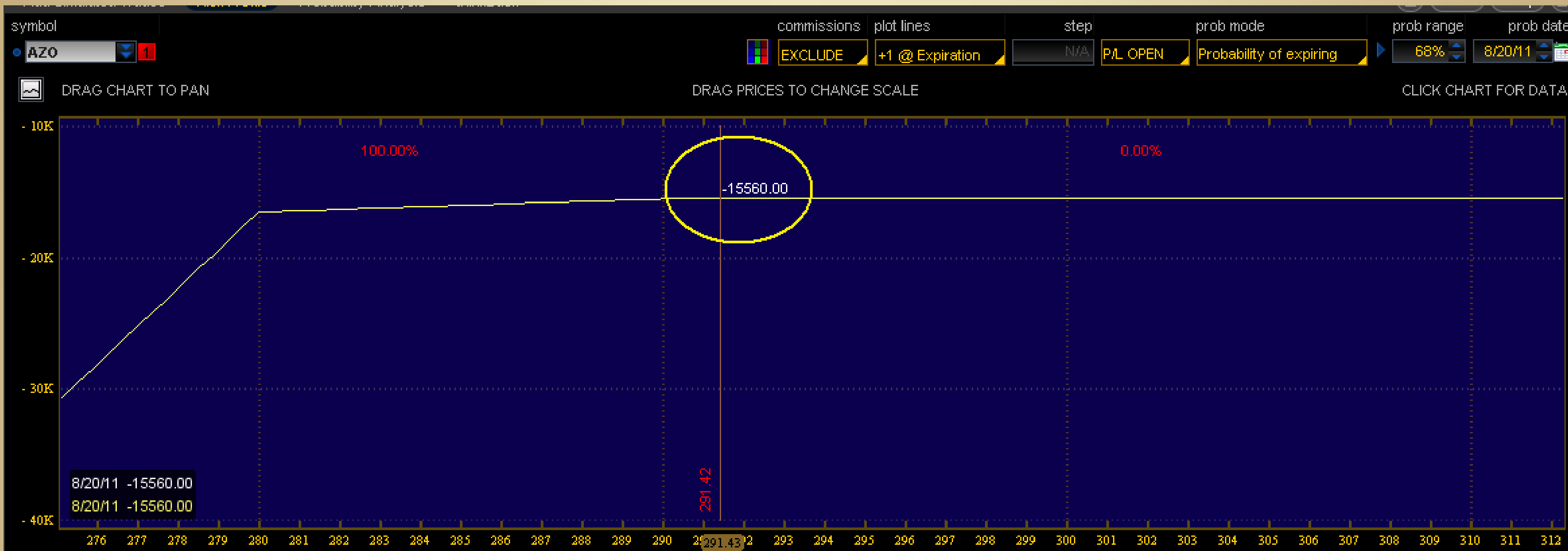
Account Summary | Net Liquidating Value $227,664.90

8/19 Before Adjustment
AUG 280-290 Iron Condor



Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
STK		0	AZO			STOCK	.00	33.13%	.00
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	3.50	N/A	.00
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	N/A	
	SELL	-10	AZO	AUG 11	290	PUT		N/A	
	BUY	+10	AZO	AUG 11	280	PUT		N/A	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	2.95	N/A	.00
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	N/A	
	SELL	-10	AZO	AUG 11	290	PUT		N/A	
	BUY	+10	AZO	AUG 11	280	PUT		N/A	
IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	2.55	N/A	.00
	BUY	+10	AZO	AUG 11	320	CALL	CREDIT	N/A	
	SELL	-10	AZO	AUG 11	290	PUT		N/A	
	BUY	+10	AZO	AUG 11	280	PUT		N/A	
BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	1.85	N/A	.00
	SELL	-60	AZO	AUG 11	280	PUT	DEBIT	N/A	

8/19 After Adjustment
AUG 280-290 Put Vertical



PRICE SLICES — Add Slice | Set Slices | Set Slices To Charts | Reorder | Reset Slices

POSITIONS AND SIMULATED TRADES — click to set params | Delete Simulated Trades | Reset Parameters

ALL | Hide Positions | Single Symbol | Model Bjerksund-Stensland | Interest 0.25% | Date 8/20/11

Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Vol	Delta
	BUY	+30	AZO	AUG 11	250	PUT	CREDIT	N/A	
CONDOR	SELL	-30	AZO	AUG 11	280	PUT	1.15	N/A	.00
	BUY	+30	AZO	AUG 11	270	PUT	CREDIT	N/A	
	BUY	+30	AZO	AUG 11	260	PUT		N/A	
	SELL	-30	AZO	AUG 11	250	PUT		N/A	
BUTTERFLY	BUY	+30	AZO	AUG 11	290	CALL	1.95	N/A	3000.00
	SELL	-60	AZO	AUG 11	300	CALL	DEBIT	N/A	
	BUY	+30	AZO	AUG 11	310	CALL		N/A	
BUTTERFLY	SELL	-30	AZO	AUG 11	290	CALL	.55	N/A	-3000.00
	BUY	+60	AZO	AUG 11	300	CALL	CREDIT	N/A	
	SELL	-30	AZO	AUG 11	310	CALL		N/A	
BUTTERFLY	SELL	-1	AZO	AUG 11	290	PUT	.40	N/A	.00
	BUY	+2	AZO	AUG 11	280	PUT	CREDIT	N/A	
	SELL	-1	AZO	AUG 11	270	PUT		N/A	
VERTICAL	BUY	+30	AZO	AUG 11	290	CALL	3.60	N/A	3000.00
	SELL	-30	AZO	AUG 11	300	CALL	DEBIT	N/A	

FUND TRADE SUMMARY 8/19/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period = -$600 -$75 + $2,100 = $1,425/ 14.25%
- Realized $31,030 -$600 -$75 + $2,100 = $32,455
- Current Position ($8,300*) = $8,300
- Cash $24,155
- Total Fund $32,455/ $10,000 = 224.55% Gain
- Total Fund Gain this Period 4.59%

*Period #7 (Jul 1– Aug 19, 2011)

- Gain this period
- Realized -$50 + -$400 + -$15,560 = -$16,010
- Current Position
- Cash $16,445
- Total Fund $16,445/ $10,000 = 64.45% Gain
- Total Fund Gain this Period -160.01%